## Subset calibration report: marginal odds ratio

## 2024 - 10 - 14

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The tables in this section contain performance for estimating the marginal odds ratio (mOR).

## Results

(Base case) MAR: 12% outcome proportion, 40% missingness proportion

Table 1: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model | 0      | -0.001 | 0.069 | 0.066 | 0.071 | 0.066 | 0.071 | 0.940   | 0.949  | 1.000 | 100    |
| Complete-          | -0.176 | -0.175 | 0.115 | 0.114 | 0.113 | 0.21  | 0.208 | 0.659   | 0.667  | 0.440 | 100    |
| case               |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | 0.216  | 0.218  | 0.068 | 0.065 | 0.069 | 0.226 | 0.228 | 0.095   | 0.105  | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| IPW                | -0.002 | 0.001  | 0.122 | 0.123 | 0.121 | 0.123 | 0.121 | 0.953   | 0.951  | 0.884 | 100    |
| Raking             | 0      | -0.001 | 0.078 | 0.074 | 0.078 | 0.074 | 0.078 | 0.937   | 0.949  | 0.998 | 100    |
| (vanilla)          |        |        |       |       |       |       |       |         |        |       |        |
| MICE               | 0      | -0.001 | 0.075 | 0.072 | 0.075 | 0.072 | 0.075 | 0.940   | 0.947  | 1.000 | 100    |
| MI-XGB             | -0.007 | -0.008 | 0.077 | 0.073 | 0.077 | 0.073 | 0.078 | 0.934   | 0.946  | 0.999 | 100    |
| MI-RF              | 0.006  | 0.005  | 0.078 | 0.071 | 0.078 | 0.071 | 0.078 | 0.922   | 0.947  | 0.999 | 100    |
| IPCW-              | -0.02  | -0.020 | 0.14  | 0.139 | 0.142 | 0.141 | 0.143 | 0.940   | 0.946  | 0.747 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.03  | -0.027 | 0.133 | 0.128 | 0.134 | 0.132 | 0.136 | 0.930   | 0.941  | 0.782 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 2: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                     |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark           | 0.001  | -0.001 | 0.069 | 0.066 | 0.071 | 0.066 | 0.071 | 0.949  | 0.939   | 1.000 | 100    |
| model               | 0.155  | 0.154  | 0.115 | 0.114 | 0.110 | 0.000 | 0.200 | 0.051  | 0.000   | 0.440 | 1.00   |
| Complete-<br>case   | -0.175 | -0.174 | 0.115 | 0.114 | 0.113 | 0.209 | 0.208 | 0.671  | 0.660   | 0.440 | 100    |
| Confounded<br>model | 0.217  | 0.218  | 0.068 | 0.065 | 0.069 | 0.227 | 0.229 | 0.103  | 0.092   | 1.000 | 100    |
| IPW                 | -0.001 | 0.002  | 0.122 | 0.123 | 0.121 | 0.123 | 0.121 | 0.952  | 0.952   | 0.884 | 100    |
| Raking              | 0      | 0.000  | 0.078 | 0.074 | 0.078 | 0.074 | 0.078 | 0.949  | 0.936   | 0.998 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |        |         |       |        |
| MICE                | 0      | -0.001 | 0.075 | 0.072 | 0.075 | 0.072 | 0.075 | 0.947  | 0.940   | 1.000 | 100    |
| MI-XGB              | -0.006 | -0.008 | 0.077 | 0.073 | 0.077 | 0.073 | 0.078 | 0.946  | 0.934   | 0.999 | 100    |
| MI-RF               | 0.007  | 0.006  | 0.078 | 0.071 | 0.078 | 0.071 | 0.078 | 0.946  | 0.922   | 0.999 | 100    |
| IPCW-               | -0.02  | -0.019 | 0.14  | 0.139 | 0.142 | 0.141 | 0.143 | 0.946  | 0.942   | 0.747 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-               | -0.029 | -0.027 | 0.133 | 0.128 | 0.134 | 0.131 | 0.136 | 0.942  | 0.930   | 0.782 | 100    |
| TMLE-MTO            |        |        |       |       |       |       |       |        |         |       |        |

Table 3: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.307. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator               | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|-------------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                         | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                         |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark               | -0.001 | 0.000  | 0.06  | 0.061 | 0.061 | 0.061 | 0.061 | 0.954   | 0.952  | 0.999 | 100    |
| model                   |        |        |       |       |       |       |       |         |        |       |        |
| Complete-               | -0.141 | -0.142 | 0.118 | 0.118 | 0.118 | 0.184 | 0.185 | 0.784   | 0.786  | 0.298 | 100    |
| $\operatorname{case}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| Confounded              | -0.216 | -0.215 | 0.069 | 0.069 | 0.07  | 0.227 | 0.226 | 0.116   | 0.117  | 0.265 | 100    |
| $\mathrm{model}^*$      |        |        |       |       |       |       |       |         |        |       |        |
| IPW*                    | 0.043  | 0.042  | 0.124 | 0.124 | 0.127 | 0.131 | 0.134 | 0.935   | 0.938  | 0.804 | 100    |
| Raking                  | 0.051  | 0.051  | 0.076 | 0.077 | 0.076 | 0.092 | 0.092 | 0.900   | 0.898  | 0.996 | 100    |
| $(vanilla)^*$           |        |        |       |       |       |       |       |         |        |       |        |
| MICE*                   | 0.113  | 0.113  | 0.076 | 0.076 | 0.077 | 0.136 | 0.137 | 0.685   | 0.682  | 1.000 | 100    |
| MI-XGB*                 | 0.087  | 0.087  | 0.074 | 0.075 | 0.075 | 0.114 | 0.114 | 0.788   | 0.785  | 1.000 | 100    |
| MI-RF*                  | 0.057  | 0.058  | 0.077 | 0.074 | 0.078 | 0.093 | 0.097 | 0.872   | 0.886  | 0.998 | 100    |
| IPCW-                   | -0.055 | -0.066 | 0.172 | 0.16  | 0.174 | 0.169 | 0.186 | 0.911   | 0.944  | 0.344 | 100    |
| TMLE-M                  |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-                   | -0.059 | -0.058 | 0.137 | 0.129 | 0.139 | 0.142 | 0.15  | 0.907   | 0.934  | 0.499 | 100    |
| TMLE-MTO                |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-                 | -0.057 | -0.067 | 0.172 | 0.16  | 0.174 | 0.17  | 0.187 | 0.910   | 0.945  | 0.342 | 100    |
| TMLE-M                  |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-                 | -0.073 | -0.073 | 0.131 | 0.12  | 0.132 | 0.14  | 0.151 | 0.878   | 0.916  | 0.508 | 100    |
| TMLE-MTO                |        |        |       |       |       |       |       |         |        |       |        |

Table 4: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.362. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                      |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model   | -0.003 | -0.003 | 0.068 | 0.068 | 0.067 | 0.068 | 0.067 | 0.951  | 0.948   | 1.000 | 100    |
| Complete-<br>case    | -0.195 | -0.197 | 0.118 | 0.118 | 0.118 | 0.228 | 0.229 | 0.621  | 0.618   | 0.298 | 100    |
| Confounded<br>model  | -0.27  | -0.269 | 0.069 | 0.069 | 0.07  | 0.279 | 0.278 | 0.023  | 0.022   | 0.265 | 100    |
| IPW                  | -0.012 | -0.012 | 0.124 | 0.124 | 0.127 | 0.124 | 0.128 | 0.953  | 0.952   | 0.804 | 100    |
| Raking (vanilla)     | -0.004 | -0.003 | 0.076 | 0.077 | 0.076 | 0.077 | 0.076 | 0.946  | 0.950   | 0.996 | 100    |
| MICE                 | 0.059  | 0.059  | 0.076 | 0.076 | 0.077 | 0.096 | 0.097 | 0.884  | 0.882   | 1.000 | 100    |
| MI-XGB               | 0.032  | 0.032  | 0.074 | 0.075 | 0.075 | 0.081 | 0.081 | 0.925  | 0.926   | 1.000 | 100    |
| MI-RF                | 0.002  | 0.003  | 0.077 | 0.074 | 0.078 | 0.074 | 0.078 | 0.950  | 0.936   | 0.998 | 100    |
| IPCW-<br>TMLE-M*     | -0.109 | -0.120 | 0.172 | 0.16  | 0.174 | 0.194 | 0.212 | 0.912  | 0.850   | 0.344 | 100    |
| IPCW-<br>TMLE-MTO*   | -0.114 | -0.113 | 0.137 | 0.129 | 0.139 | 0.172 | 0.179 | 0.872  | 0.814   | 0.499 | 100    |
| IPCW-a-<br>TMLE-M*   | -0.112 | -0.122 | 0.172 | 0.16  | 0.174 | 0.195 | 0.213 | 0.908  | 0.844   | 0.342 | 100    |
| IPCW-a-<br>TMLE-MTO* | -0.127 | -0.128 | 0.131 | 0.12  | 0.132 | 0.175 | 0.184 | 0.839  | 0.769   | 0.508 | 100    |

Table 5: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | -0.002 | -0.002 | 0.068 | 0.066 | 0.069 | 0.066 | 0.069 | 0.942   | 0.947  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | 0.191  | 0.191  | 0.085 | 0.084 | 0.088 | 0.209 | 0.211 | 0.379   | 0.395  | 1.000 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.214  | 0.214  | 0.067 | 0.065 | 0.066 | 0.224 | 0.224 | 0.100   | 0.108  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | 0.119  | 0.119  | 0.089 | 0.089 | 0.09  | 0.149 | 0.149 | 0.741   | 0.736  | 1.000 | 100    |
| Raking     | 0      | -0.001 | 0.072 | 0.069 | 0.072 | 0.069 | 0.072 | 0.938   | 0.952  | 1.000 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | -0.002 | -0.002 | 0.071 | 0.069 | 0.071 | 0.069 | 0.071 | 0.946   | 0.949  | 1.000 | 100    |
| MI-RF      | -0.009 | -0.009 | 0.072 | 0.069 | 0.073 | 0.07  | 0.074 | 0.940   | 0.949  | 1.000 | 100    |
| IPCW-      | 0.043  | 0.042  | 0.097 | 0.107 | 0.099 | 0.116 | 0.108 | 0.961   | 0.928  | 0.992 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | 0.049  | 0.048  | 0.094 | 0.1   | 0.096 | 0.111 | 0.107 | 0.941   | 0.919  | 0.995 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | 0.043  | 0.041  | 0.099 | 0.108 | 0.099 | 0.116 | 0.107 | 0.960   | 0.927  | 0.987 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | 0.049  | 0.048  | 0.096 | 0.1   | 0.096 | 0.111 | 0.108 | 0.933   | 0.916  | 0.996 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 6: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                     |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model  | -0.001 | -0.001 | 0.068 | 0.066 | 0.069 | 0.066 | 0.069 | 0.947  | 0.942   | 1.000 | 100    |
| Complete-<br>case   | 0.192  | 0.192  | 0.085 | 0.084 | 0.088 | 0.209 | 0.211 | 0.390  | 0.376   | 1.000 | 100    |
| Confounded<br>model | 0.215  | 0.215  | 0.067 | 0.065 | 0.066 | 0.225 | 0.225 | 0.106  | 0.097   | 1.000 | 100    |
| IPW                 | 0.119  | 0.120  | 0.089 | 0.089 | 0.09  | 0.149 | 0.15  | 0.732  | 0.739   | 1.000 | 100    |
| Raking (vanilla)    | 0      | 0.000  | 0.072 | 0.069 | 0.072 | 0.069 | 0.072 | 0.950  | 0.939   | 1.000 | 100    |
| MICE                | -0.002 | -0.001 | 0.071 | 0.069 | 0.071 | 0.069 | 0.071 | 0.949  | 0.946   | 1.000 | 100    |
| MI-RF               | -0.008 | -0.009 | 0.072 | 0.069 | 0.073 | 0.07  | 0.074 | 0.950  | 0.940   | 1.000 | 100    |
| IPCW-<br>TMLE-M     | 0.044  | 0.043  | 0.097 | 0.107 | 0.099 | 0.116 | 0.108 | 0.926  | 0.962   | 0.992 | 100    |
| IPCW-<br>TMLE-MTO   | 0.049  | 0.048  | 0.094 | 0.1   | 0.096 | 0.111 | 0.108 | 0.917  | 0.940   | 0.995 | 100    |
| IPCW-a-<br>TMLE-M   | 0.043  | 0.042  | 0.099 | 0.108 | 0.099 | 0.116 | 0.108 | 0.926  | 0.960   | 0.987 | 100    |
| IPCW-a-<br>TMLE-MTO | 0.05   | 0.048  | 0.096 | 0.1   | 0.096 | 0.112 | 0.108 | 0.914  | 0.932   | 0.996 | 100    |

Table 7: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.307. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | -0.002 | -0.001 | 0.06  | 0.061 | 0.061 | 0.061 | 0.061 | 0.956   | 0.954  | 0.999 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | 0.204  | 0.204  | 0.084 | 0.084 | 0.086 | 0.221 | 0.221 | 0.322   | 0.317  | 1.000 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.218 | -0.217 | 0.067 | 0.069 | 0.067 | 0.228 | 0.227 | 0.109   | 0.099  | 0.249 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | 0.123  | 0.123  | 0.089 | 0.089 | 0.09  | 0.152 | 0.153 | 0.714   | 0.712  | 0.998 | 100    |
| Raking             | 0.055  | 0.055  | 0.071 | 0.069 | 0.076 | 0.088 | 0.094 | 0.873   | 0.885  | 0.999 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | 0.095  | 0.096  | 0.071 | 0.071 | 0.075 | 0.118 | 0.122 | 0.728   | 0.726  | 1.000 | 100    |
| MI-RF*             | 0.052  | 0.052  | 0.071 | 0.071 | 0.075 | 0.088 | 0.091 | 0.892   | 0.891  | 0.999 | 100    |
| IPCW-              | 0.022  | 0.020  | 0.111 | 0.116 | 0.113 | 0.118 | 0.115 | 0.955   | 0.946  | 0.832 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | 0.009  | 0.007  | 0.095 | 0.094 | 0.094 | 0.094 | 0.094 | 0.950   | 0.949  | 0.923 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | 0.03   | 0.029  | 0.114 | 0.116 | 0.112 | 0.12  | 0.116 | 0.949   | 0.940  | 0.849 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | 0.015  | 0.012  | 0.095 | 0.093 | 0.093 | 0.094 | 0.094 | 0.940   | 0.944  | 0.930 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 8: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.362. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                      |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model   | -0.005 | -0.004 | 0.066 | 0.068 | 0.067 | 0.068 | 0.067 | 0.954  | 0.961   | 1.000 | 100    |
| Complete-<br>case    | 0.15   | 0.150  | 0.084 | 0.084 | 0.086 | 0.172 | 0.173 | 0.568  | 0.571   | 1.000 | 100    |
| Confounded<br>model  | -0.272 | -0.271 | 0.067 | 0.069 | 0.067 | 0.281 | 0.279 | 0.020  | 0.021   | 0.249 | 100    |
| IPW                  | 0.069  | 0.069  | 0.089 | 0.089 | 0.09  | 0.112 | 0.113 | 0.879  | 0.880   | 0.998 | 100    |
| Raking (vanilla)     | 0      | 0.001  | 0.071 | 0.069 | 0.076 | 0.069 | 0.076 | 0.954  | 0.946   | 0.999 | 100    |
| MICE                 | 0.04   | 0.042  | 0.071 | 0.071 | 0.075 | 0.082 | 0.085 | 0.918  | 0.916   | 1.000 | 100    |
| MI-RF                | -0.003 | -0.003 | 0.071 | 0.071 | 0.075 | 0.071 | 0.075 | 0.950  | 0.951   | 0.999 | 100    |
| IPCW-<br>TMLE-M*     | -0.033 | -0.035 | 0.111 | 0.116 | 0.113 | 0.12  | 0.119 | 0.942  | 0.946   | 0.832 | 100    |
| IPCW-<br>TMLE-MTO*   | -0.045 | -0.048 | 0.095 | 0.094 | 0.094 | 0.104 | 0.105 | 0.922  | 0.920   | 0.923 | 100    |
| IPCW-a-<br>TMLE-M*   | -0.024 | -0.025 | 0.114 | 0.116 | 0.112 | 0.118 | 0.115 | 0.945  | 0.948   | 0.849 | 100    |
| IPCW-a-<br>TMLE-MTO* | -0.04  | -0.043 | 0.095 | 0.093 | 0.093 | 0.101 | 0.103 | 0.927  | 0.917   | 0.930 | 100    |

MAR: 12% outcome proportion, 80% missingness proportion

Table 9: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | 0.003  | 0.002  | 0.065 | 0.066 | 0.065 | 0.066 | 0.065 | 0.950   | 0.948  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | -0.095 | -0.090 | 0.222 | 0.224 | 0.224 | 0.243 | 0.241 | 0.935   | 0.926  | 0.260 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.219  | 0.219  | 0.064 | 0.065 | 0.064 | 0.229 | 0.228 | 0.073   | 0.068  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | -0.004 | -0.002 | 0.254 | 0.251 | 0.253 | 0.251 | 0.253 | 0.945   | 0.949  | 0.324 | 100    |
| Raking     | 0.001  | 0.002  | 0.105 | 0.102 | 0.102 | 0.102 | 0.102 | 0.938   | 0.945  | 0.945 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | 0.003  | 0.003  | 0.091 | 0.091 | 0.088 | 0.091 | 0.088 | 0.948   | 0.949  | 0.982 | 100    |
| MI-RF      | 0.066  | 0.068  | 0.093 | 0.077 | 0.089 | 0.101 | 0.111 | 0.807   | 0.895  | 0.998 | 100    |
| IPCW-      | -0.044 | -0.052 | 0.284 | 0.273 | 0.276 | 0.276 | 0.281 | 0.934   | 0.949  | 0.233 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | -0.055 | -0.060 | 0.265 | 0.244 | 0.268 | 0.25  | 0.274 | 0.919   | 0.942  | 0.286 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 10: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                    |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model | 0.003  | 0.003  | 0.065 | 0.066 | 0.065 | 0.066 | 0.065 | 0.948  | 0.950   | 1.000 | 100    |
| Complete-          | -0.095 | -0.089 | 0.222 | 0.224 | 0.224 | 0.243 | 0.241 | 0.926  | 0.934   | 0.260 | 100    |
| case               |        |        |       |       |       |       |       |        |         |       |        |
| Confounded         | 0.22   | 0.219  | 0.064 | 0.065 | 0.064 | 0.23  | 0.229 | 0.066  | 0.072   | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |        |         |       |        |
| IPW                | -0.004 | -0.002 | 0.254 | 0.251 | 0.253 | 0.251 | 0.253 | 0.949  | 0.945   | 0.324 | 100    |
| Raking             | 0.001  | 0.003  | 0.105 | 0.102 | 0.102 | 0.102 | 0.102 | 0.945  | 0.938   | 0.945 | 100    |
| (vanilla)          |        |        |       |       |       |       |       |        |         |       |        |
| MICE               | 0.003  | 0.004  | 0.091 | 0.091 | 0.088 | 0.091 | 0.088 | 0.949  | 0.948   | 0.982 | 100    |
| MI-RF              | 0.066  | 0.068  | 0.093 | 0.077 | 0.089 | 0.102 | 0.112 | 0.894  | 0.804   | 0.998 | 100    |
| IPCW-              | -0.044 | -0.052 | 0.284 | 0.273 | 0.276 | 0.276 | 0.281 | 0.949  | 0.934   | 0.233 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-              | -0.054 | -0.059 | 0.265 | 0.244 | 0.268 | 0.25  | 0.274 | 0.942  | 0.919   | 0.286 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |        |         |       |        |

Table 11: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.307. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | -0.003 | -0.002 | 0.062 | 0.061 | 0.06  | 0.061 | 0.06  | 0.940   | 0.944  | 0.998 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | -0.106 | -0.101 | 0.234 | 0.23  | 0.231 | 0.253 | 0.252 | 0.927   | 0.920  | 0.153 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.219 | -0.218 | 0.069 | 0.069 | 0.069 | 0.23  | 0.229 | 0.110   | 0.111  | 0.255 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | 0.022  | 0.025  | 0.277 | 0.251 | 0.264 | 0.252 | 0.265 | 0.933   | 0.958  | 0.285 | 100    |
| Raking             | 0.044  | 0.045  | 0.112 | 0.109 | 0.114 | 0.118 | 0.122 | 0.920   | 0.936  | 0.884 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | 0.13   | 0.132  | 0.108 | 0.103 | 0.11  | 0.166 | 0.172 | 0.745   | 0.772  | 0.985 | 100    |
| MI-RF*             | 0.056  | 0.057  | 0.104 | 0.081 | 0.105 | 0.098 | 0.119 | 0.814   | 0.913  | 0.974 | 100    |
| IPCW-              | -0.108 | -0.112 | 0.348 | 0.302 | 0.344 | 0.321 | 0.362 | 0.890   | 0.943  | 0.127 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.116 | -0.117 | 0.275 | 0.243 | 0.279 | 0.269 | 0.302 | 0.884   | 0.932  | 0.164 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 12: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.362. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.007 | -0.007 | 0.069 | 0.068 | 0.069 | 0.068 | 0.07  | 0.948  | 0.946   | 0.999 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.16  | -0.155 | 0.234 | 0.23  | 0.231 | 0.281 | 0.278 | 0.895  | 0.898   | 0.153 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.274 | -0.273 | 0.069 | 0.069 | 0.069 | 0.282 | 0.281 | 0.019  | 0.018   | 0.255 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.033 | -0.030 | 0.277 | 0.251 | 0.264 | 0.253 | 0.266 | 0.958  | 0.931   | 0.285 | 100    |
| Raking       | -0.011 | -0.009 | 0.112 | 0.109 | 0.114 | 0.11  | 0.114 | 0.949  | 0.944   | 0.884 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.075  | 0.078  | 0.108 | 0.103 | 0.11  | 0.127 | 0.135 | 0.895  | 0.882   | 0.985 | 100    |
| MI-RF        | 0.002  | 0.002  | 0.104 | 0.081 | 0.105 | 0.081 | 0.105 | 0.949  | 0.871   | 0.974 | 100    |
| IPCW-        | -0.162 | -0.166 | 0.348 | 0.302 | 0.344 | 0.343 | 0.382 | 0.927  | 0.862   | 0.127 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.17  | -0.171 | 0.275 | 0.243 | 0.279 | 0.297 | 0.327 | 0.908  | 0.846   | 0.164 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 13: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | -0.001 | -0.001 | 0.067 | 0.066 | 0.067 | 0.066 | 0.067 | 0.946   | 0.950  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | 0.525  | 0.526  | 0.129 | 0.132 | 0.129 | 0.541 | 0.541 | 0.021   | 0.018  | 1.000 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.215  | 0.215  | 0.067 | 0.065 | 0.066 | 0.225 | 0.225 | 0.103   | 0.110  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | 0.282  | 0.286  | 0.157 | 0.157 | 0.162 | 0.323 | 0.328 | 0.553   | 0.561  | 0.987 | 100    |
| Raking     | 0.004  | 0.005  | 0.094 | 0.095 | 0.094 | 0.096 | 0.094 | 0.954   | 0.949  | 0.978 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | 0.002  | 0.003  | 0.081 | 0.08  | 0.083 | 0.08  | 0.084 | 0.953   | 0.957  | 0.998 | 100    |
| MI-RF      | -0.003 | -0.002 | 0.084 | 0.075 | 0.086 | 0.075 | 0.086 | 0.929   | 0.957  | 0.999 | 100    |
| IPCW-      | 0.066  | 0.064  | 0.167 | 0.185 | 0.168 | 0.197 | 0.18  | 0.967   | 0.930  | 0.701 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | 0.104  | 0.101  | 0.157 | 0.166 | 0.16  | 0.195 | 0.189 | 0.918   | 0.894  | 0.850 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 14: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0      | 0.000  | 0.067 | 0.066 | 0.067 | 0.066 | 0.067 | 0.949  | 0.946   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | 0.526  | 0.526  | 0.129 | 0.132 | 0.129 | 0.542 | 0.542 | 0.018  | 0.020   | 1.000 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.216  | 0.216  | 0.067 | 0.065 | 0.066 | 0.226 | 0.226 | 0.109  | 0.101   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | 0.283  | 0.287  | 0.157 | 0.157 | 0.162 | 0.323 | 0.329 | 0.560  | 0.551   | 0.987 | 100    |
| Raking     | 0.005  | 0.006  | 0.094 | 0.095 | 0.094 | 0.096 | 0.094 | 0.948  | 0.954   | 0.978 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | 0.003  | 0.004  | 0.081 | 0.08  | 0.083 | 0.08  | 0.084 | 0.958  | 0.953   | 0.998 | 100    |
| MI-RF      | -0.003 | -0.001 | 0.084 | 0.075 | 0.086 | 0.075 | 0.086 | 0.956  | 0.928   | 0.999 | 100    |
| IPCW-      | 0.066  | 0.065  | 0.167 | 0.185 | 0.168 | 0.197 | 0.18  | 0.930  | 0.967   | 0.701 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | 0.104  | 0.101  | 0.157 | 0.166 | 0.16  | 0.196 | 0.189 | 0.894  | 0.917   | 0.850 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 15: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.307. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | -0.003 | -0.003 | 0.061 | 0.061 | 0.061 | 0.061 | 0.061 | 0.948   | 0.950  | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | 0.424  | 0.422  | 0.124 | 0.127 | 0.122 | 0.443 | 0.439 | 0.081   | 0.068  | 1.000 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.217 | -0.216 | 0.069 | 0.069 | 0.068 | 0.227 | 0.226 | 0.122   | 0.120  | 0.260 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | 0.166  | 0.166  | 0.151 | 0.15  | 0.151 | 0.224 | 0.224 | 0.801   | 0.804  | 0.892 | 100    |
| Raking             | 0.071  | 0.070  | 0.098 | 0.099 | 0.097 | 0.122 | 0.12  | 0.897   | 0.893  | 0.974 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | 0.191  | 0.190  | 0.089 | 0.083 | 0.089 | 0.208 | 0.209 | 0.377   | 0.429  | 1.000 | 100    |
| MI-RF*             | 0.12   | 0.119  | 0.088 | 0.077 | 0.089 | 0.143 | 0.148 | 0.641   | 0.727  | 0.999 | 100    |
| IPCW-              | 0.028  | 0.023  | 0.179 | 0.195 | 0.175 | 0.197 | 0.176 | 0.966   | 0.944  | 0.399 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | 0.022  | 0.021  | 0.154 | 0.155 | 0.149 | 0.157 | 0.151 | 0.952   | 0.945  | 0.570 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 16: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.362. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.004 | -0.005 | 0.068 | 0.068 | 0.067 | 0.068 | 0.068 | 0.948  | 0.948   | 1.000 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | 0.37   | 0.367  | 0.124 | 0.127 | 0.122 | 0.391 | 0.387 | 0.146  | 0.164   | 1.000 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.271 | -0.271 | 0.069 | 0.069 | 0.068 | 0.28  | 0.279 | 0.022  | 0.023   | 0.260 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | 0.112  | 0.111  | 0.151 | 0.15  | 0.151 | 0.187 | 0.188 | 0.884  | 0.886   | 0.892 | 100    |
| Raking       | 0.016  | 0.015  | 0.098 | 0.099 | 0.097 | 0.1   | 0.098 | 0.948  | 0.949   | 0.974 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.136  | 0.135  | 0.089 | 0.083 | 0.089 | 0.16  | 0.162 | 0.670  | 0.629   | 1.000 | 100    |
| MI-RF        | 0.066  | 0.064  | 0.088 | 0.077 | 0.089 | 0.102 | 0.109 | 0.889  | 0.832   | 0.999 | 100    |
| IPCW-        | -0.026 | -0.031 | 0.179 | 0.195 | 0.175 | 0.197 | 0.177 | 0.943  | 0.965   | 0.399 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.033 | -0.034 | 0.154 | 0.155 | 0.149 | 0.159 | 0.153 | 0.949  | 0.948   | 0.570 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

MAR: 5% outcome proportion, 40% missingness proportion

Table 17: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.396. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                     |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model  | 0      | 0.001  | 0.101 | 0.1   | 0.103 | 0.1   | 0.103 | 0.947   | 0.946  | 0.974 | 100    |
| Complete-<br>case   | -0.177 | -0.172 | 0.179 | 0.175 | 0.179 | 0.249 | 0.248 | 0.826   | 0.840  | 0.250 | 100    |
| Confounded<br>model | 0.222  | 0.223  | 0.099 | 0.098 | 0.103 | 0.243 | 0.245 | 0.382   | 0.392  | 1.000 | 100    |
| IPW                 | -0.001 | 0.000  | 0.195 | 0.189 | 0.19  | 0.189 | 0.19  | 0.941   | 0.947  | 0.557 | 100    |
| Raking              | 0.001  | -0.001 | 0.113 | 0.111 | 0.112 | 0.111 | 0.112 | 0.950   | 0.956  | 0.941 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |         |        |       |        |
| MICE                | 0.001  | 0.003  | 0.109 | 0.108 | 0.11  | 0.108 | 0.11  | 0.951   | 0.952  | 0.952 | 100    |
| MI-RF               | 0.039  | 0.040  | 0.111 | 0.107 | 0.111 | 0.114 | 0.118 | 0.927   | 0.940  | 0.978 | 100    |
| IPCW-               | -0.026 | -0.029 | 0.213 | 0.206 | 0.208 | 0.208 | 0.21  | 0.940   | 0.946  | 0.439 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-               | -0.033 | -0.032 | 0.203 | 0.193 | 0.202 | 0.196 | 0.204 | 0.929   | 0.942  | 0.476 | 100    |
| TMLE-MTO            |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-<br>TMLE-MTO | -0.034 | -0.035 | 0.204 | 0.193 | 0.201 | 0.196 | 0.204 | 0.930   | 0.942  | 0.470 | 100    |

Table 18: Synthetic data MAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.39. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                    |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model | 0.006  | 0.007  | 0.101 | 0.1   | 0.103 | 0.101 | 0.103 | 0.949  | 0.948   | 0.974 | 100    |
| Complete-          | -0.171 | -0.166 | 0.179 | 0.175 | 0.179 | 0.244 | 0.244 | 0.846  | 0.834   | 0.250 | 100    |
| case               |        |        |       |       |       |       |       |        |         |       |        |
| Confounded         | 0.228  | 0.229  | 0.099 | 0.098 | 0.103 | 0.248 | 0.251 | 0.369  | 0.360   | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |        |         |       |        |
| IPW                | 0.005  | 0.006  | 0.195 | 0.189 | 0.19  | 0.189 | 0.191 | 0.947  | 0.943   | 0.557 | 100    |
| Raking             | 0.007  | 0.005  | 0.113 | 0.111 | 0.112 | 0.111 | 0.112 | 0.953  | 0.948   | 0.941 | 100    |
| (vanilla)          |        |        |       |       |       |       |       |        |         |       |        |
| MICE               | 0.007  | 0.009  | 0.109 | 0.108 | 0.11  | 0.108 | 0.11  | 0.951  | 0.949   | 0.952 | 100    |
| MI-RF              | 0.046  | 0.046  | 0.111 | 0.107 | 0.111 | 0.116 | 0.12  | 0.934  | 0.922   | 0.978 | 100    |
| IPCW-              | -0.02  | -0.023 | 0.213 | 0.206 | 0.208 | 0.207 | 0.21  | 0.948  | 0.942   | 0.439 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-              | -0.027 | -0.026 | 0.203 | 0.193 | 0.202 | 0.195 | 0.203 | 0.942  | 0.930   | 0.476 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-            | -0.028 | -0.029 | 0.204 | 0.193 | 0.201 | 0.195 | 0.203 | 0.944  | 0.932   | 0.470 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |        |         |       |        |

Table 19: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.297. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | 0.003  | 0.002  | 0.083 | 0.086 | 0.081 | 0.086 | 0.082 | 0.950   | 0.946  | 0.941 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | -0.123 | -0.123 | 0.166 | 0.166 | 0.168 | 0.207 | 0.208 | 0.898   | 0.891  | 0.190 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.27  | -0.270 | 0.095 | 0.097 | 0.093 | 0.287 | 0.286 | 0.196   | 0.187  | 0.060 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$            | 0.061  | 0.055  | 0.175 | 0.173 | 0.172 | 0.184 | 0.181 | 0.935   | 0.931  | 0.540 | 100    |
| Raking             | 0.064  | 0.064  | 0.107 | 0.109 | 0.109 | 0.126 | 0.126 | 0.915   | 0.910  | 0.906 | 100    |
| (vanilla)*         |        |        |       |       |       |       |       |         |        |       |        |
| $\mathrm{MICE}^*$  | 0.152  | 0.150  | 0.105 | 0.107 | 0.102 | 0.186 | 0.181 | 0.704   | 0.696  | 0.987 | 100    |
| MI-RF*             | 0.08   | 0.080  | 0.106 | 0.102 | 0.106 | 0.13  | 0.133 | 0.870   | 0.885  | 0.953 | 100    |
| IPCW-              | -0.065 | -0.076 | 0.251 | 0.224 | 0.244 | 0.233 | 0.255 | 0.900   | 0.946  | 0.180 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.064 | -0.069 | 0.201 | 0.183 | 0.202 | 0.194 | 0.213 | 0.907   | 0.938  | 0.260 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-            | -0.031 | -0.035 | 0.206 | 0.183 | 0.207 | 0.186 | 0.21  | 0.908   | 0.944  | 0.328 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 20: Synthetic data MAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.006 | -0.005 | 0.092 | 0.095 | 0.092 | 0.095 | 0.092 | 0.954  | 0.958   | 0.974 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.195 | -0.194 | 0.166 | 0.166 | 0.168 | 0.256 | 0.257 | 0.779  | 0.792   | 0.190 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.342 | -0.342 | 0.095 | 0.097 | 0.093 | 0.355 | 0.355 | 0.056  | 0.060   | 0.060 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.011 | -0.016 | 0.175 | 0.173 | 0.172 | 0.174 | 0.173 | 0.948  | 0.947   | 0.540 | 100    |
| Raking       | -0.008 | -0.008 | 0.107 | 0.109 | 0.109 | 0.109 | 0.109 | 0.950  | 0.954   | 0.906 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.08   | 0.078  | 0.105 | 0.107 | 0.102 | 0.134 | 0.129 | 0.880  | 0.880   | 0.987 | 100    |
| MI-RF        | 0.008  | 0.008  | 0.106 | 0.102 | 0.106 | 0.103 | 0.106 | 0.951  | 0.943   | 0.953 | 100    |
| IPCW-        | -0.137 | -0.148 | 0.251 | 0.224 | 0.244 | 0.262 | 0.285 | 0.914  | 0.846   | 0.180 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.136 | -0.141 | 0.201 | 0.183 | 0.202 | 0.228 | 0.246 | 0.901  | 0.839   | 0.260 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-      | -0.103 | -0.106 | 0.206 | 0.183 | 0.207 | 0.21  | 0.233 | 0.921  | 0.872   | 0.328 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 21: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.396. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | -0.007 | -0.005 | 0.098 | 0.1   | 0.097 | 0.101 | 0.097 | 0.953   | 0.946  | 0.968 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | 0.214  | 0.216  | 0.125 | 0.127 | 0.122 | 0.248 | 0.248 | 0.609   | 0.598  | 0.998 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.216  | 0.217  | 0.095 | 0.098 | 0.095 | 0.237 | 0.237 | 0.398   | 0.381  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | 0.136  | 0.135  | 0.133 | 0.134 | 0.132 | 0.191 | 0.189 | 0.839   | 0.826  | 0.978 | 100    |
| Raking     | -0.007 | -0.005 | 0.104 | 0.105 | 0.103 | 0.105 | 0.103 | 0.949   | 0.948  | 0.958 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | -0.007 | -0.005 | 0.101 | 0.104 | 0.099 | 0.104 | 0.099 | 0.956   | 0.945  | 0.964 | 100    |
| MI-RF      | -0.003 | 0.000  | 0.103 | 0.104 | 0.102 | 0.104 | 0.102 | 0.948   | 0.947  | 0.964 | 100    |
| IPCW-      | 0.074  | 0.075  | 0.146 | 0.158 | 0.147 | 0.174 | 0.165 | 0.952   | 0.918  | 0.876 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | 0.083  | 0.085  | 0.14  | 0.146 | 0.141 | 0.168 | 0.165 | 0.928   | 0.906  | 0.912 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | 0.08   | 0.083  | 0.149 | 0.158 | 0.15  | 0.177 | 0.172 | 0.942   | 0.914  | 0.874 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | 0.089  | 0.092  | 0.144 | 0.146 | 0.142 | 0.171 | 0.169 | 0.917   | 0.910  | 0.923 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-    | 0.077  | 0.079  | 0.14  | 0.147 | 0.141 | 0.166 | 0.162 | 0.932   | 0.908  | 0.910 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 22: Synthetic data MAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.39. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | -0.001 | 0.002  | 0.098 | 0.1   | 0.097 | 0.1   | 0.097 | 0.947  | 0.955   | 0.968 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | 0.22   | 0.222  | 0.125 | 0.127 | 0.122 | 0.254 | 0.253 | 0.578  | 0.587   | 0.998 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.222  | 0.223  | 0.095 | 0.098 | 0.095 | 0.243 | 0.242 | 0.351  | 0.372   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | 0.143  | 0.141  | 0.133 | 0.134 | 0.132 | 0.196 | 0.193 | 0.818  | 0.826   | 0.978 | 100    |
| Raking     | 0      | 0.001  | 0.104 | 0.105 | 0.103 | 0.105 | 0.103 | 0.951  | 0.948   | 0.958 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | -0.001 | 0.001  | 0.101 | 0.104 | 0.099 | 0.104 | 0.099 | 0.949  | 0.957   | 0.964 | 100    |
| MI-RF      | 0.003  | 0.006  | 0.103 | 0.104 | 0.102 | 0.104 | 0.102 | 0.947  | 0.952   | 0.964 | 100    |
| IPCW-      | 0.08   | 0.081  | 0.146 | 0.158 | 0.147 | 0.177 | 0.168 | 0.912  | 0.948   | 0.876 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | 0.089  | 0.091  | 0.14  | 0.146 | 0.141 | 0.171 | 0.168 | 0.900  | 0.920   | 0.912 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-    | 0.086  | 0.089  | 0.149 | 0.158 | 0.15  | 0.18  | 0.175 | 0.909  | 0.939   | 0.874 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-    | 0.096  | 0.098  | 0.144 | 0.146 | 0.142 | 0.175 | 0.172 | 0.902  | 0.911   | 0.923 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-    | 0.084  | 0.085  | 0.14  | 0.147 | 0.141 | 0.169 | 0.165 | 0.904  | 0.926   | 0.910 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 23: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.297. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | 0      | 0.002  | 0.086 | 0.086 | 0.083 | 0.086 | 0.083 | 0.946   | 0.942  | 0.932 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | 0.258  | 0.258  | 0.115 | 0.115 | 0.115 | 0.282 | 0.282 | 0.384   | 0.386  | 0.996 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.275 | -0.274 | 0.097 | 0.097 | 0.091 | 0.291 | 0.289 | 0.182   | 0.181  | 0.052 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$            | 0.15   | 0.152  | 0.118 | 0.12  | 0.116 | 0.192 | 0.191 | 0.764   | 0.756  | 0.960 | 100    |
| Raking             | 0.076  | 0.076  | 0.099 | 0.096 | 0.095 | 0.123 | 0.122 | 0.863   | 0.875  | 0.963 | 100    |
| (vanilla)*         |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | 0.132  | 0.133  | 0.097 | 0.099 | 0.093 | 0.165 | 0.162 | 0.737   | 0.730  | 0.990 | 100    |
| MI-RF*             | 0.084  | 0.084  | 0.099 | 0.099 | 0.094 | 0.13  | 0.126 | 0.861   | 0.862  | 0.962 | 100    |
| IPCW-              | 0.059  | 0.052  | 0.161 | 0.16  | 0.16  | 0.171 | 0.168 | 0.950   | 0.934  | 0.621 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | 0.04   | 0.037  | 0.133 | 0.128 | 0.135 | 0.134 | 0.14  | 0.931   | 0.938  | 0.750 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | 0.072  | 0.067  | 0.162 | 0.16  | 0.161 | 0.176 | 0.174 | 0.942   | 0.929  | 0.644 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | 0.05   | 0.051  | 0.134 | 0.127 | 0.132 | 0.137 | 0.142 | 0.921   | 0.933  | 0.772 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-            | 0.088  | 0.089  | 0.137 | 0.13  | 0.139 | 0.157 | 0.165 | 0.881   | 0.904  | 0.820 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 24: Synthetic data MAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.009 | -0.009 | 0.093 | 0.095 | 0.093 | 0.095 | 0.093 | 0.949  | 0.952   | 0.966 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | 0.186  | 0.186  | 0.115 | 0.115 | 0.115 | 0.219 | 0.218 | 0.623  | 0.618   | 0.996 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.347 | -0.346 | 0.097 | 0.097 | 0.091 | 0.36  | 0.357 | 0.052  | 0.051   | 0.052 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | 0.078  | 0.080  | 0.118 | 0.12  | 0.116 | 0.144 | 0.141 | 0.900  | 0.902   | 0.960 | 100    |
| Raking       | 0.004  | 0.004  | 0.099 | 0.096 | 0.095 | 0.097 | 0.095 | 0.954  | 0.950   | 0.963 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.06   | 0.061  | 0.097 | 0.099 | 0.093 | 0.116 | 0.111 | 0.906  | 0.906   | 0.990 | 100    |
| MI-RF        | 0.012  | 0.012  | 0.099 | 0.099 | 0.094 | 0.1   | 0.095 | 0.948  | 0.949   | 0.962 | 100    |
| IPCW-        | -0.013 | -0.020 | 0.161 | 0.16  | 0.16  | 0.161 | 0.161 | 0.948  | 0.948   | 0.621 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.032 | -0.035 | 0.133 | 0.128 | 0.135 | 0.132 | 0.14  | 0.947  | 0.925   | 0.750 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-      | 0      | -0.005 | 0.162 | 0.16  | 0.161 | 0.16  | 0.161 | 0.948  | 0.953   | 0.644 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-      | -0.022 | -0.021 | 0.134 | 0.127 | 0.132 | 0.129 | 0.134 | 0.951  | 0.934   | 0.772 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-      | 0.016  | 0.017  | 0.137 | 0.13  | 0.139 | 0.131 | 0.14  | 0.948  | 0.937   | 0.820 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

MAR: 5% outcome proportion, 80% missingness proportion

Table 25: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.396. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                     |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model  | -0.001 | -0.001 | 0.1   | 0.1   | 0.101 | 0.1   | 0.101 | 0.947   | 0.946  | 0.969 | 100    |
| Complete-<br>case   | -0.108 | -0.105 | 0.35  | 0.346 | 0.342 | 0.363 | 0.358 | 0.942   | 0.937  | 0.136 | 100    |
| Confounded<br>model | 0.222  | 0.222  | 0.098 | 0.098 | 0.094 | 0.243 | 0.241 | 0.379   | 0.384  | 1.000 | 100    |
| IPW                 | -0.099 | -0.101 | 0.417 | 0.392 | 0.397 | 0.404 | 0.41  | 0.920   | 0.941  | 0.120 | 100    |
| Raking              | -0.008 | -0.005 | 0.161 | 0.185 | 0.158 | 0.185 | 0.158 | 0.971   | 0.945  | 0.571 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |         |        |       |        |
| MICE                | -0.002 | -0.005 | 0.139 | 0.135 | 0.138 | 0.135 | 0.138 | 0.937   | 0.949  | 0.815 | 100    |
| MI-RF               | 0.123  | 0.124  | 0.12  | 0.112 | 0.117 | 0.166 | 0.171 | 0.781   | 0.827  | 0.988 | 100    |
| IPCW-               | -0.116 | -0.123 | 0.462 | 0.405 | 0.444 | 0.422 | 0.46  | 0.904   | 0.944  | 0.133 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-               | -0.1   | -0.103 | 0.432 | 0.369 | 0.421 | 0.382 | 0.434 | 0.898   | 0.942  | 0.164 | 100    |
| TMLE-MTO            |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-             | -0.104 | -0.105 | 0.437 | 0.372 | 0.421 | 0.386 | 0.434 | 0.898   | 0.945  | 0.171 | 100    |
| TMLE-MTO            |        |        |       |       |       |       |       |         |        |       |        |

Table 26: Synthetic data MAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.39. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                    |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model | 0.005  | 0.006  | 0.1   | 0.1   | 0.101 | 0.101 | 0.101 | 0.946  | 0.946   | 0.969 | 100    |
| Complete-          | -0.102 | -0.099 | 0.35  | 0.346 | 0.342 | 0.361 | 0.356 | 0.939  | 0.944   | 0.136 | 100    |
| case               |        |        |       |       |       |       |       |        |         |       |        |
| Confounded         | 0.229  | 0.228  | 0.098 | 0.098 | 0.094 | 0.249 | 0.247 | 0.364  | 0.351   | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |        |         |       |        |
| IPW                | -0.093 | -0.095 | 0.417 | 0.392 | 0.397 | 0.403 | 0.408 | 0.941  | 0.923   | 0.120 | 100    |
| Raking             | -0.002 | 0.001  | 0.161 | 0.185 | 0.158 | 0.185 | 0.158 | 0.946  | 0.972   | 0.571 | 100    |
| (vanilla)          |        |        |       |       |       |       |       |        |         |       |        |
| MICE               | 0.004  | 0.002  | 0.139 | 0.135 | 0.138 | 0.135 | 0.138 | 0.946  | 0.936   | 0.815 | 100    |
| MI-RF              | 0.129  | 0.130  | 0.12  | 0.112 | 0.117 | 0.171 | 0.175 | 0.816  | 0.772   | 0.988 | 100    |
| IPCW-              | -0.11  | -0.117 | 0.462 | 0.405 | 0.444 | 0.42  | 0.459 | 0.945  | 0.905   | 0.133 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-              | -0.094 | -0.097 | 0.432 | 0.369 | 0.421 | 0.381 | 0.432 | 0.941  | 0.898   | 0.164 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-            | -0.097 | -0.099 | 0.437 | 0.372 | 0.421 | 0.384 | 0.432 | 0.946  | 0.900   | 0.171 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |        |         |       |        |

Table 27: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.297. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | 0.004  | 0.005  | 0.086 | 0.086 | 0.085 | 0.086 | 0.086 | 0.952   | 0.954  | 0.941 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | -0.083 | -0.076 | 0.33  | 0.325 | 0.32  | 0.335 | 0.329 | 0.949   | 0.942  | 0.119 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.27  | -0.269 | 0.097 | 0.097 | 0.094 | 0.287 | 0.285 | 0.201   | 0.202  | 0.057 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$            | -0.052 | -0.047 | 0.367 | 0.346 | 0.37  | 0.35  | 0.373 | 0.938   | 0.945  | 0.120 | 100    |
| Raking             | 0.06   | 0.066  | 0.17  | 0.184 | 0.172 | 0.194 | 0.184 | 0.951   | 0.940  | 0.512 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| $\mathrm{MICE}^*$  | 0.182  | 0.184  | 0.154 | 0.14  | 0.153 | 0.23  | 0.24  | 0.722   | 0.778  | 0.901 | 100    |
| MI-RF*             | 0.03   | 0.031  | 0.136 | 0.113 | 0.139 | 0.117 | 0.142 | 0.889   | 0.946  | 0.785 | 100    |
| IPCW-              | -0.186 | -0.210 | 0.494 | 0.406 | 0.46  | 0.446 | 0.505 | 0.865   | 0.939  | 0.096 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.138 | -0.140 | 0.417 | 0.351 | 0.401 | 0.377 | 0.424 | 0.876   | 0.938  | 0.116 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-            | -0.108 | -0.114 | 0.444 | 0.355 | 0.426 | 0.371 | 0.441 | 0.866   | 0.942  | 0.154 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 28: Synthetic data MAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.006 | -0.005 | 0.095 | 0.095 | 0.093 | 0.095 | 0.094 | 0.948  | 0.950   | 0.968 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.155 | -0.148 | 0.33  | 0.325 | 0.32  | 0.36  | 0.352 | 0.926  | 0.940   | 0.119 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.342 | -0.341 | 0.097 | 0.097 | 0.094 | 0.355 | 0.354 | 0.058  | 0.057   | 0.057 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.124 | -0.119 | 0.367 | 0.346 | 0.37  | 0.368 | 0.388 | 0.940  | 0.922   | 0.120 | 100    |
| Raking       | -0.012 | -0.006 | 0.17  | 0.184 | 0.172 | 0.185 | 0.172 | 0.949  | 0.965   | 0.512 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.11   | 0.112  | 0.154 | 0.14  | 0.153 | 0.178 | 0.19  | 0.895  | 0.840   | 0.901 | 100    |
| MI-RF        | -0.041 | -0.041 | 0.136 | 0.113 | 0.139 | 0.12  | 0.145 | 0.938  | 0.873   | 0.785 | 100    |
| IPCW-        | -0.258 | -0.281 | 0.494 | 0.406 | 0.46  | 0.481 | 0.539 | 0.926  | 0.837   | 0.096 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.21  | -0.212 | 0.417 | 0.351 | 0.401 | 0.409 | 0.453 | 0.925  | 0.849   | 0.116 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-      | -0.18  | -0.186 | 0.444 | 0.355 | 0.426 | 0.398 | 0.465 | 0.933  | 0.848   | 0.154 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 29: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.396. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | -0.004 | -0.006 | 0.1   | 0.1   | 0.104 | 0.1   | 0.104 | 0.956   | 0.954  | 0.980 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | 0.615  | 0.616  | 0.203 | 0.199 | 0.201 | 0.646 | 0.647 | 0.136   | 0.141  | 0.998 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.22   | 0.220  | 0.096 | 0.098 | 0.098 | 0.241 | 0.241 | 0.396   | 0.382  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | 0.376  | 0.376  | 0.242 | 0.232 | 0.236 | 0.442 | 0.444 | 0.634   | 0.667  | 0.913 | 100    |
| Raking     | 0.002  | 0.001  | 0.139 | 0.146 | 0.139 | 0.146 | 0.139 | 0.962   | 0.949  | 0.792 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | -0.001 | -0.003 | 0.117 | 0.117 | 0.119 | 0.118 | 0.12  | 0.948   | 0.948  | 0.920 | 100    |
| MI-RF      | 0.032  | 0.031  | 0.12  | 0.11  | 0.119 | 0.115 | 0.123 | 0.916   | 0.939  | 0.966 | 100    |
| IPCW-      | 0.101  | 0.102  | 0.27  | 0.268 | 0.261 | 0.286 | 0.28  | 0.946   | 0.927  | 0.471 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | 0.153  | 0.156  | 0.258 | 0.238 | 0.258 | 0.283 | 0.301 | 0.883   | 0.906  | 0.636 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | 0.101  | 0.095  | 0.281 | 0.271 | 0.272 | 0.29  | 0.289 | 0.939   | 0.929  | 0.460 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | 0.161  | 0.156  | 0.266 | 0.239 | 0.268 | 0.288 | 0.309 | 0.875   | 0.906  | 0.639 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-    | 0.119  | 0.120  | 0.256 | 0.241 | 0.256 | 0.268 | 0.283 | 0.909   | 0.924  | 0.580 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 30: Synthetic data MAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.39. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean  | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|-------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias  | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |       |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0.003 | 0.001  | 0.1   | 0.1   | 0.104 | 0.1   | 0.104 | 0.953  | 0.953   | 0.980 | 100    |
| model      |       |        |       |       |       |       |       |        |         |       |        |
| Complete-  | 0.621 | 0.622  | 0.203 | 0.199 | 0.201 | 0.652 | 0.653 | 0.132  | 0.131   | 0.998 | 100    |
| case       |       |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.226 | 0.227  | 0.096 | 0.098 | 0.098 | 0.246 | 0.247 | 0.362  | 0.373   | 1.000 | 100    |
| model      |       |        |       |       |       |       |       |        |         |       |        |
| IPW        | 0.382 | 0.382  | 0.242 | 0.232 | 0.236 | 0.447 | 0.449 | 0.657  | 0.626   | 0.913 | 100    |
| Raking     | 0.008 | 0.007  | 0.139 | 0.146 | 0.139 | 0.146 | 0.139 | 0.950  | 0.964   | 0.792 | 100    |
| (vanilla)  |       |        |       |       |       |       |       |        |         |       |        |
| MICE       | 0.005 | 0.003  | 0.117 | 0.117 | 0.119 | 0.118 | 0.12  | 0.948  | 0.947   | 0.920 | 100    |
| MI-RF      | 0.038 | 0.037  | 0.12  | 0.11  | 0.119 | 0.117 | 0.125 | 0.936  | 0.912   | 0.966 | 100    |
| IPCW-      | 0.107 | 0.108  | 0.27  | 0.268 | 0.261 | 0.288 | 0.283 | 0.928  | 0.944   | 0.471 | 100    |
| TMLE-M     |       |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | 0.159 | 0.162  | 0.258 | 0.238 | 0.258 | 0.286 | 0.305 | 0.903  | 0.882   | 0.636 | 100    |
| TMLE-MTO   |       |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-    | 0.107 | 0.101  | 0.281 | 0.271 | 0.272 | 0.292 | 0.291 | 0.927  | 0.935   | 0.460 | 100    |
| TMLE-M     |       |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-    | 0.167 | 0.162  | 0.266 | 0.239 | 0.268 | 0.292 | 0.313 | 0.902  | 0.868   | 0.639 | 100    |
| TMLE-MTO   |       |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-    | 0.125 | 0.126  | 0.256 | 0.241 | 0.256 | 0.271 | 0.286 | 0.922  | 0.906   | 0.580 | 100    |
| TMLE-MTO   |       |        |       |       |       |       |       |        |         |       |        |

Table 31: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.297. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | 0.001  | 0.000  | 0.087 | 0.086 | 0.088 | 0.086 | 0.088 | 0.950   | 0.953  | 0.934 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | 0.492  | 0.493  | 0.167 | 0.162 | 0.159 | 0.518 | 0.518 | 0.156   | 0.154  | 0.994 | 100    |
| case*      |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | -0.273 | -0.276 | 0.098 | 0.097 | 0.1   | 0.29  | 0.293 | 0.199   | 0.202  | 0.063 | 100    |
| model*     |        |        |       |       |       |       |       |         |        |       |        |
| IPW*       | 0.217  | 0.218  | 0.194 | 0.189 | 0.187 | 0.288 | 0.287 | 0.785   | 0.806  | 0.775 | 100    |
| Raking     | 0.1    | 0.097  | 0.14  | 0.142 | 0.142 | 0.174 | 0.172 | 0.893   | 0.890  | 0.803 | 100    |
| (vanilla)* |        |        |       |       |       |       |       |         |        |       |        |
| MICE*      | 0.265  | 0.265  | 0.12  | 0.112 | 0.116 | 0.287 | 0.289 | 0.356   | 0.406  | 0.998 | 100    |
| $MI-RF^*$  | 0.173  | 0.170  | 0.12  | 0.106 | 0.12  | 0.203 | 0.208 | 0.614   | 0.693  | 0.986 | 100    |
| IPCW-      | 0.085  | 0.083  | 0.265 | 0.257 | 0.256 | 0.271 | 0.269 | 0.942   | 0.941  | 0.325 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | 0.091  | 0.090  | 0.217 | 0.202 | 0.216 | 0.221 | 0.234 | 0.913   | 0.930  | 0.501 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | 0.096  | 0.095  | 0.271 | 0.257 | 0.26  | 0.275 | 0.276 | 0.938   | 0.940  | 0.348 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | 0.115  | 0.115  | 0.217 | 0.2   | 0.213 | 0.231 | 0.242 | 0.890   | 0.918  | 0.557 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-    | 0.18   | 0.181  | 0.227 | 0.207 | 0.221 | 0.275 | 0.286 | 0.822   | 0.879  | 0.643 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 32: Synthetic data MAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.009 | -0.007 | 0.096 | 0.095 | 0.094 | 0.095 | 0.094 | 0.946  | 0.944   | 0.959 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | 0.42   | 0.421  | 0.167 | 0.162 | 0.159 | 0.45  | 0.45  | 0.284  | 0.277   | 0.994 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.345 | -0.348 | 0.098 | 0.097 | 0.1   | 0.359 | 0.362 | 0.063  | 0.059   | 0.063 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | 0.145  | 0.146  | 0.194 | 0.189 | 0.187 | 0.238 | 0.238 | 0.878  | 0.864   | 0.775 | 100    |
| Raking       | 0.028  | 0.026  | 0.14  | 0.142 | 0.142 | 0.145 | 0.144 | 0.948  | 0.945   | 0.803 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.193  | 0.193  | 0.12  | 0.112 | 0.116 | 0.223 | 0.225 | 0.645  | 0.594   | 0.998 | 100    |
| MI-RF        | 0.102  | 0.098  | 0.12  | 0.106 | 0.12  | 0.147 | 0.155 | 0.869  | 0.804   | 0.986 | 100    |
| IPCW-        | 0.014  | 0.011  | 0.265 | 0.257 | 0.256 | 0.257 | 0.256 | 0.953  | 0.954   | 0.325 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | 0.019  | 0.018  | 0.217 | 0.202 | 0.216 | 0.202 | 0.217 | 0.949  | 0.932   | 0.501 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-      | 0.024  | 0.023  | 0.271 | 0.257 | 0.26  | 0.259 | 0.261 | 0.947  | 0.952   | 0.348 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-      | 0.043  | 0.043  | 0.217 | 0.2   | 0.213 | 0.205 | 0.217 | 0.945  | 0.924   | 0.557 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-      | 0.108  | 0.110  | 0.227 | 0.207 | 0.221 | 0.234 | 0.247 | 0.926  | 0.885   | 0.643 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

MNAR: 12% outcome proportion, 40% missingness proportion

Table 33: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                     |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model  | -0.002 | -0.001 | 0.068 | 0.066 | 0.068 | 0.066 | 0.068 | 0.942   | 0.948  | 1.000 | 100    |
| Complete-<br>case   | -0.131 | -0.131 | 0.103 | 0.104 | 0.102 | 0.167 | 0.166 | 0.761   | 0.762  | 0.676 | 100    |
| Confounded<br>model | 0.214  | 0.216  | 0.068 | 0.065 | 0.067 | 0.223 | 0.226 | 0.110   | 0.129  | 1.000 | 100    |
| IPW                 | -0.137 | -0.138 | 0.109 | 0.111 | 0.11  | 0.176 | 0.177 | 0.756   | 0.759  | 0.599 | 100    |
| Raking (vanilla)    | -0.112 | -0.110 | 0.076 | 0.081 | 0.075 | 0.138 | 0.133 | 0.738   | 0.691  | 0.923 | 100    |
| MICE                | -0.111 | -0.108 | 0.076 | 0.073 | 0.076 | 0.133 | 0.132 | 0.666   | 0.692  | 0.954 | 100    |
| MI-XGB              | -0.112 | -0.111 | 0.076 | 0.092 | 0.078 | 0.145 | 0.135 | 0.809   | 0.694  | 0.864 | 100    |
| MI-RF               | -0.109 | -0.106 | 0.074 | 0.07  | 0.075 | 0.129 | 0.13  | 0.664   | 0.697  | 0.966 | 100    |
| IPCW-               | -0.133 | -0.134 | 0.13  | 0.128 | 0.126 | 0.184 | 0.184 | 0.789   | 0.825  | 0.502 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-               | -0.134 | -0.132 | 0.123 | 0.118 | 0.118 | 0.178 | 0.177 | 0.772   | 0.806  | 0.563 | 100    |
| TMLE-MTO            |        |        |       |       |       |       |       |         |        |       |        |

Table 34: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                    |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model | -0.002 | 0.000  | 0.068 | 0.066 | 0.068 | 0.066 | 0.068 | 0.948  | 0.942   | 1.000 | 100    |
| Complete-          | -0.13  | -0.130 | 0.103 | 0.104 | 0.102 | 0.167 | 0.165 | 0.764  | 0.763   | 0.676 | 100    |
| case               |        |        |       |       |       |       |       |        |         |       |        |
| Confounded         | 0.214  | 0.216  | 0.068 | 0.065 | 0.067 | 0.224 | 0.226 | 0.126  | 0.109   | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |        |         |       |        |
| IPW                | -0.137 | -0.138 | 0.109 | 0.111 | 0.11  | 0.176 | 0.176 | 0.760  | 0.758   | 0.599 | 100    |
| Raking             | -0.111 | -0.109 | 0.076 | 0.081 | 0.075 | 0.138 | 0.132 | 0.695  | 0.741   | 0.923 | 100    |
| (vanilla)          |        |        |       |       |       |       |       |        |         |       |        |
| MICE               | -0.11  | -0.107 | 0.076 | 0.073 | 0.076 | 0.132 | 0.132 | 0.695  | 0.671   | 0.954 | 100    |
| MI-XGB             | -0.111 | -0.110 | 0.076 | 0.092 | 0.078 | 0.144 | 0.135 | 0.697  | 0.811   | 0.864 | 100    |
| MI-RF              | -0.108 | -0.106 | 0.074 | 0.07  | 0.075 | 0.129 | 0.13  | 0.700  | 0.666   | 0.966 | 100    |
| IPCW-              | -0.132 | -0.134 | 0.13  | 0.128 | 0.126 | 0.184 | 0.184 | 0.827  | 0.792   | 0.502 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-              | -0.133 | -0.131 | 0.123 | 0.118 | 0.118 | 0.178 | 0.176 | 0.807  | 0.772   | 0.563 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |        |         |       |        |

Table 35: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.307. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                      |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model   | -0.002 | -0.003 | 0.061 | 0.061 | 0.061 | 0.061 | 0.061 | 0.947   | 0.949  | 0.998 | 100    |
| Complete-<br>case*   | -0.093 | -0.094 | 0.109 | 0.109 | 0.107 | 0.143 | 0.142 | 0.863   | 0.862  | 0.498 | 100    |
| Confounded<br>model* | -0.218 | -0.219 | 0.069 | 0.069 | 0.069 | 0.228 | 0.229 | 0.114   | 0.117  | 0.261 | 100    |
| $IPW^*$              | -0.086 | -0.088 | 0.114 | 0.113 | 0.111 | 0.142 | 0.142 | 0.872   | 0.882  | 0.494 | 100    |
| Raking (vanilla)*    | -0.399 | -0.399 | 0.08  | 0.089 | 0.078 | 0.409 | 0.407 | 0.004   | 0.002  | 0.150 | 100    |
| MICE*                | -0.399 | -0.400 | 0.074 | 0.074 | 0.075 | 0.406 | 0.407 | 0.000   | 0.000  | 0.239 | 100    |
| MI-XGB*              | -0.292 | -0.292 | 0.08  | 0.084 | 0.077 | 0.304 | 0.302 | 0.060   | 0.048  | 0.046 | 100    |
| $MI-RF^*$            | -0.419 | -0.421 | 0.076 | 0.073 | 0.073 | 0.425 | 0.427 | 0.000   | 0.000  | 0.336 | 100    |
| IPCW-                | -0.124 | -0.129 | 0.141 | 0.135 | 0.136 | 0.184 | 0.188 | 0.807   | 0.858  | 0.257 | 100    |
| TMLE-M               |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-                | -0.104 | -0.106 | 0.122 | 0.117 | 0.119 | 0.156 | 0.159 | 0.833   | 0.863  | 0.403 | 100    |
| TMLE-MTO             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-<br>TMLE-M    | -0.124 | -0.131 | 0.14  | 0.135 | 0.136 | 0.184 | 0.188 | 0.810   | 0.856  | 0.255 | 100    |
| IPCW-a-<br>TMLE-MTO  | -0.102 | -0.102 | 0.116 | 0.11  | 0.115 | 0.15  | 0.154 | 0.816   | 0.859  | 0.471 | 100    |

Table 36: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.362. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                     |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model  | -0.004 | -0.005 | 0.068 | 0.068 | 0.067 | 0.068 | 0.067 | 0.943  | 0.944   | 0.999 | 100    |
| Complete-<br>case   | -0.147 | -0.149 | 0.109 | 0.109 | 0.107 | 0.183 | 0.183 | 0.740  | 0.734   | 0.498 | 100    |
| Confounded<br>model | -0.272 | -0.273 | 0.069 | 0.069 | 0.069 | 0.281 | 0.282 | 0.022  | 0.023   | 0.261 | 100    |
| IPW                 | -0.14  | -0.142 | 0.114 | 0.113 | 0.111 | 0.18  | 0.181 | 0.767  | 0.760   | 0.494 | 100    |
| Raking              | -0.454 | -0.454 | 0.08  | 0.089 | 0.078 | 0.462 | 0.461 | 0.000  | 0.000   | 0.150 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |        |         |       |        |
| MICE                | -0.453 | -0.454 | 0.074 | 0.074 | 0.075 | 0.459 | 0.461 | 0.000  | 0.000   | 0.239 | 100    |
| MI-XGB              | -0.346 | -0.346 | 0.08  | 0.084 | 0.077 | 0.356 | 0.355 | 0.011  | 0.013   | 0.046 | 100    |
| MI-RF               | -0.473 | -0.475 | 0.076 | 0.073 | 0.073 | 0.479 | 0.481 | 0.000  | 0.000   | 0.336 | 100    |
| IPCW-               | -0.179 | -0.183 | 0.141 | 0.135 | 0.136 | 0.224 | 0.228 | 0.748  | 0.688   | 0.257 | 100    |
| $TMLE-M^*$          |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-               | -0.158 | -0.160 | 0.122 | 0.117 | 0.119 | 0.197 | 0.2   | 0.753  | 0.703   | 0.403 | 100    |
| $TMLE-MTO^*$        |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-             | -0.179 | -0.185 | 0.14  | 0.135 | 0.136 | 0.224 | 0.23  | 0.746  | 0.690   | 0.255 | 100    |
| $TMLE-M^*$          |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-             | -0.156 | -0.156 | 0.116 | 0.11  | 0.115 | 0.191 | 0.194 | 0.735  | 0.688   | 0.471 | 100    |
| $TMLE-MTO^*$        |        |        |       |       |       |       |       |        |         |       |        |

Table 37: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                     |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark           | -0.002 | -0.002 | 0.066 | 0.066 | 0.064 | 0.066 | 0.064 | 0.952   | 0.950  | 1.000 | 100    |
| model               | 0.000  | 0.070  | 0.000 | 0.101 | 0.000 | 0.100 | 0.101 | 0.005   | 0.000  | 0.004 | 100    |
| Complete-<br>case   | -0.068 | -0.070 | 0.099 | 0.101 | 0.098 | 0.122 | 0.121 | 0.905   | 0.900  | 0.884 | 100    |
| Confounded<br>model | 0.215  | 0.216  | 0.065 | 0.065 | 0.064 | 0.225 | 0.225 | 0.090   | 0.087  | 1.000 | 100    |
| IPW                 | -0.07  | -0.071 | 0.104 | 0.105 | 0.103 | 0.126 | 0.125 | 0.900   | 0.900  | 0.855 | 100    |
| Raking              | -0.008 | -0.007 | 0.071 | 0.08  | 0.07  | 0.081 | 0.071 | 0.971   | 0.946  | 1.000 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |         |        |       |        |
| MICE                | -0.008 | -0.008 | 0.069 | 0.07  | 0.069 | 0.071 | 0.07  | 0.952   | 0.946  | 1.000 | 100    |
| MI-XGB              | -0.014 | -0.014 | 0.072 | 0.073 | 0.072 | 0.075 | 0.073 | 0.948   | 0.946  | 1.000 | 100    |
| MI-RF               | -0.007 | -0.007 | 0.071 | 0.07  | 0.071 | 0.07  | 0.072 | 0.941   | 0.947  | 1.000 | 100    |
| IPCW-               | -0.074 | -0.075 | 0.12  | 0.119 | 0.118 | 0.14  | 0.14  | 0.899   | 0.916  | 0.746 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-               | -0.073 | -0.074 | 0.117 | 0.112 | 0.113 | 0.133 | 0.135 | 0.892   | 0.911  | 0.792 | 100    |
| TMLE-MTO            |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-             | -0.074 | -0.075 | 0.12  | 0.119 | 0.118 | 0.14  | 0.139 | 0.898   | 0.916  | 0.748 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-<br>TMLE-MTO | -0.073 | -0.073 | 0.116 | 0.112 | 0.114 | 0.133 | 0.135 | 0.891   | 0.912  | 0.790 | 100    |

Table 38: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                     |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model  | -0.002 | -0.001 | 0.066 | 0.066 | 0.064 | 0.066 | 0.064 | 0.951  | 0.952   | 1.000 | 100    |
| Complete-<br>case   | -0.068 | -0.070 | 0.099 | 0.101 | 0.098 | 0.121 | 0.121 | 0.901  | 0.905   | 0.884 | 100    |
| Confounded<br>model | 0.215  | 0.216  | 0.065 | 0.065 | 0.064 | 0.225 | 0.226 | 0.085  | 0.089   | 1.000 | 100    |
| IPW                 | -0.069 | -0.070 | 0.104 | 0.105 | 0.103 | 0.126 | 0.124 | 0.900  | 0.900   | 0.855 | 100    |
| Raking              | -0.007 | -0.007 | 0.071 | 0.08  | 0.07  | 0.081 | 0.07  | 0.946  | 0.971   | 1.000 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |        |         |       |        |
| MICE                | -0.007 | -0.007 | 0.069 | 0.07  | 0.069 | 0.071 | 0.07  | 0.946  | 0.953   | 1.000 | 100    |
| MI-XGB              | -0.014 | -0.013 | 0.072 | 0.073 | 0.072 | 0.075 | 0.073 | 0.945  | 0.948   | 1.000 | 100    |
| MI-RF               | -0.006 | -0.006 | 0.071 | 0.07  | 0.071 | 0.07  | 0.072 | 0.947  | 0.942   | 1.000 | 100    |
| IPCW-               | -0.073 | -0.075 | 0.12  | 0.119 | 0.118 | 0.139 | 0.14  | 0.919  | 0.899   | 0.746 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-               | -0.072 | -0.074 | 0.117 | 0.112 | 0.113 | 0.133 | 0.135 | 0.912  | 0.892   | 0.792 | 100    |
| TMLE-MTO            |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-             | -0.073 | -0.074 | 0.12  | 0.119 | 0.118 | 0.139 | 0.139 | 0.918  | 0.900   | 0.748 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-<br>TMLE-MTO | -0.072 | -0.073 | 0.116 | 0.112 | 0.114 | 0.133 | 0.135 | 0.913  | 0.892   | 0.790 | 100    |

Table 39: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator               | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|-------------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                         | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                         |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark               | -0.001 | 0.001  | 0.073 | 0.071 | 0.074 | 0.071 | 0.074 | 0.945   | 0.955  | 0.999 | 100    |
| model                   |        |        |       |       |       |       |       |         |        |       |        |
| Complete-               | -0.066 | -0.063 | 0.105 | 0.105 | 0.105 | 0.124 | 0.122 | 0.902   | 0.902  | 0.856 | 100    |
| $\operatorname{case}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| Confounded              | 0.216  | 0.219  | 0.071 | 0.068 | 0.07  | 0.226 | 0.23  | 0.128   | 0.142  | 1.000 | 100    |
| $\mathrm{model}^*$      |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$                 | -0.068 | -0.066 | 0.109 | 0.109 | 0.106 | 0.129 | 0.125 | 0.900   | 0.902  | 0.827 | 100    |
| Raking                  | -0.006 | -0.006 | 0.077 | 0.084 | 0.077 | 0.084 | 0.078 | 0.967   | 0.946  | 0.996 | 100    |
| (vanilla)*              |        |        |       |       |       |       |       |         |        |       |        |
| MICE*                   | -0.006 | -0.006 | 0.075 | 0.073 | 0.076 | 0.073 | 0.076 | 0.943   | 0.948  | 0.998 | 100    |
| MI-RF*                  | -0.004 | -0.003 | 0.077 | 0.072 | 0.077 | 0.072 | 0.077 | 0.934   | 0.949  | 0.998 | 100    |
| IPCW-                   | -0.073 | -0.074 | 0.124 | 0.123 | 0.119 | 0.143 | 0.14  | 0.893   | 0.906  | 0.729 | 100    |
| TMLE-M                  |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-                   | -0.073 | -0.072 | 0.119 | 0.116 | 0.115 | 0.137 | 0.136 | 0.886   | 0.906  | 0.772 | 100    |
| TMLE-MTO                |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-                 | -0.073 | -0.074 | 0.124 | 0.123 | 0.119 | 0.143 | 0.14  | 0.892   | 0.907  | 0.731 | 100    |
| TMLE-M                  |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-                 | -0.073 | -0.073 | 0.119 | 0.115 | 0.115 | 0.137 | 0.136 | 0.890   | 0.908  | 0.777 | 100    |
| TMLE-MTO                |        |        |       |       |       |       |       |         |        |       |        |

Table 40: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                      |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model   | 0      | 0.000  | 0.071 | 0.069 | 0.07  | 0.069 | 0.07  | 0.947  | 0.942   | 0.999 | 100    |
| Complete-<br>case    | -0.065 | -0.063 | 0.105 | 0.105 | 0.105 | 0.124 | 0.122 | 0.902  | 0.902   | 0.856 | 100    |
| Confounded<br>model  | 0.216  | 0.219  | 0.071 | 0.068 | 0.07  | 0.227 | 0.23  | 0.142  | 0.128   | 1.000 | 100    |
| IPW                  | -0.068 | -0.066 | 0.109 | 0.109 | 0.106 | 0.129 | 0.125 | 0.902  | 0.900   | 0.827 | 100    |
| Raking (vanilla)     | -0.006 | -0.006 | 0.077 | 0.084 | 0.077 | 0.084 | 0.078 | 0.946  | 0.967   | 0.996 | 100    |
| MICE                 | -0.006 | -0.005 | 0.075 | 0.073 | 0.076 | 0.073 | 0.076 | 0.948  | 0.942   | 0.998 | 100    |
| MI-RF                | -0.004 | -0.003 | 0.077 | 0.072 | 0.077 | 0.072 | 0.077 | 0.950  | 0.934   | 0.998 | 100    |
| IPCW-<br>TMLE-M*     | -0.073 | -0.074 | 0.124 | 0.123 | 0.119 | 0.143 | 0.14  | 0.906  | 0.893   | 0.729 | 100    |
| IPCW-<br>TMLE-MTO*   | -0.073 | -0.072 | 0.119 | 0.116 | 0.115 | 0.136 | 0.136 | 0.906  | 0.886   | 0.772 | 100    |
| IPCW-a-<br>TMLE-M*   | -0.073 | -0.074 | 0.124 | 0.123 | 0.119 | 0.143 | 0.14  | 0.907  | 0.892   | 0.731 | 100    |
| IPCW-a-<br>TMLE-MTO* | -0.073 | -0.073 | 0.119 | 0.115 | 0.115 | 0.137 | 0.136 | 0.908  | 0.890   | 0.777 | 100    |

MNAR: 12% outcome proportion, 80% missingness proportion

Table 41: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model | 0.001  | 0.001  | 0.068 | 0.066 | 0.07  | 0.066 | 0.07  | 0.952   | 0.956  | 1.000 | 100    |
| Complete-          | -0.131 | -0.138 | 0.202 | 0.198 | 0.206 | 0.238 | 0.248 | 0.889   | 0.904  | 0.245 | 100    |
| case               |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | 0.217  | 0.216  | 0.067 | 0.065 | 0.07  | 0.227 | 0.227 | 0.093   | 0.100  | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| IPW                | -0.123 | -0.125 | 0.245 | 0.235 | 0.246 | 0.265 | 0.276 | 0.895   | 0.925  | 0.191 | 100    |
| Raking             | -0.102 | -0.099 | 0.112 | 0.117 | 0.107 | 0.155 | 0.145 | 0.870   | 0.850  | 0.680 | 100    |
| (vanilla)          |        |        |       |       |       |       |       |         |        |       |        |
| MICE               | -0.109 | -0.108 | 0.107 | 0.107 | 0.106 | 0.152 | 0.151 | 0.796   | 0.829  | 0.729 | 100    |
| MI-XGB             | -0.116 | -0.114 | 0.107 | 0.115 | 0.103 | 0.163 | 0.154 | 0.844   | 0.811  | 0.644 | 100    |
| MI-RF              | -0.09  | -0.090 | 0.098 | 0.076 | 0.095 | 0.118 | 0.131 | 0.732   | 0.852  | 0.923 | 100    |
| IPCW-              | -0.127 | -0.139 | 0.29  | 0.262 | 0.284 | 0.291 | 0.316 | 0.874   | 0.934  | 0.158 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.122 | -0.129 | 0.265 | 0.234 | 0.265 | 0.264 | 0.294 | 0.868   | 0.926  | 0.212 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 42: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0.001  | 0.001  | 0.068 | 0.066 | 0.07  | 0.066 | 0.07  | 0.956  | 0.952   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | -0.131 | -0.137 | 0.202 | 0.198 | 0.206 | 0.237 | 0.248 | 0.906  | 0.890   | 0.245 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.218  | 0.216  | 0.067 | 0.065 | 0.07  | 0.227 | 0.228 | 0.098  | 0.092   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | -0.122 | -0.124 | 0.245 | 0.235 | 0.246 | 0.265 | 0.276 | 0.925  | 0.896   | 0.191 | 100    |
| Raking     | -0.101 | -0.098 | 0.112 | 0.117 | 0.107 | 0.155 | 0.145 | 0.851  | 0.871   | 0.680 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | -0.108 | -0.107 | 0.107 | 0.107 | 0.106 | 0.152 | 0.151 | 0.832  | 0.798   | 0.729 | 100    |
| MI-XGB     | -0.116 | -0.113 | 0.107 | 0.115 | 0.103 | 0.163 | 0.153 | 0.812  | 0.846   | 0.644 | 100    |
| MI-RF      | -0.089 | -0.090 | 0.098 | 0.076 | 0.095 | 0.117 | 0.131 | 0.852  | 0.735   | 0.923 | 100    |
| IPCW-      | -0.127 | -0.139 | 0.29  | 0.262 | 0.284 | 0.291 | 0.316 | 0.934  | 0.874   | 0.158 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.121 | -0.128 | 0.265 | 0.234 | 0.265 | 0.263 | 0.294 | 0.926  | 0.868   | 0.212 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 43: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.307. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.          |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|----------------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-           |
|                    |        |        |       |       |       |       |       | age     | age    |       | $_{ m pleted}$ |
| Benchmark          | -0.001 | 0.000  | 0.061 | 0.06  | 0.061 | 0.06  | 0.061 | 0.952   | 0.953  | 0.999 | 100            |
| model              |        |        |       |       |       |       |       |         |        |       |                |
| Complete-          | -0.103 | -0.106 | 0.181 | 0.181 | 0.179 | 0.209 | 0.208 | 0.910   | 0.911  | 0.198 | 100            |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |                |
| Confounded         | -0.216 | -0.215 | 0.068 | 0.069 | 0.071 | 0.227 | 0.227 | 0.121   | 0.117  | 0.265 | 100            |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |                |
| $IPW^*$            | -0.087 | -0.090 | 0.213 | 0.207 | 0.214 | 0.224 | 0.232 | 0.913   | 0.928  | 0.178 | 100            |
| Raking             | -0.531 | -0.532 | 0.111 | 0.118 | 0.112 | 0.544 | 0.543 | 0.006   | 0.002  | 0.480 | 100            |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |                |
| MICE*              | -0.527 | -0.528 | 0.103 | 0.097 | 0.103 | 0.536 | 0.538 | 0.012   | 0.002  | 0.627 | 100            |
| MI-RF*             | -0.547 | -0.548 | 0.092 | 0.08  | 0.092 | 0.553 | 0.556 | 0.000   | 0.000  | 0.815 | 100            |
| IPCW-              | -0.124 | -0.140 | 0.267 | 0.231 | 0.251 | 0.263 | 0.287 | 0.867   | 0.935  | 0.120 | 100            |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |                |
| IPCW-              | -0.123 | -0.135 | 0.227 | 0.201 | 0.224 | 0.236 | 0.261 | 0.854   | 0.920  | 0.165 | 100            |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |                |
| IPCW-a-            | -0.125 | -0.141 | 0.266 | 0.231 | 0.248 | 0.262 | 0.285 | 0.867   | 0.935  | 0.122 | 100            |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |                |
| IPCW-a-            | -0.124 | -0.131 | 0.218 | 0.193 | 0.216 | 0.229 | 0.253 | 0.852   | 0.916  | 0.180 | 100            |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |                |

Table 44: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.362. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                      |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model   | -0.003 | -0.004 | 0.067 | 0.068 | 0.067 | 0.068 | 0.067 | 0.952  | 0.955   | 1.000 | 100    |
| Complete-<br>case    | -0.158 | -0.161 | 0.181 | 0.181 | 0.179 | 0.24  | 0.24  | 0.860  | 0.856   | 0.198 | 100    |
| Confounded<br>model  | -0.271 | -0.270 | 0.068 | 0.069 | 0.071 | 0.279 | 0.279 | 0.017  | 0.019   | 0.265 | 100    |
| IPW                  | -0.142 | -0.144 | 0.213 | 0.207 | 0.214 | 0.251 | 0.258 | 0.899  | 0.868   | 0.178 | 100    |
| Raking (vanilla)     | -0.585 | -0.586 | 0.111 | 0.118 | 0.112 | 0.597 | 0.597 | 0.000  | 0.002   | 0.480 | 100    |
| MICE                 | -0.582 | -0.582 | 0.103 | 0.097 | 0.103 | 0.59  | 0.591 | 0.000  | 0.007   | 0.627 | 100    |
| MI-RF                | -0.602 | -0.602 | 0.092 | 0.08  | 0.092 | 0.607 | 0.609 | 0.000  | 0.000   | 0.815 | 100    |
| IPCW-<br>TMLE-M*     | -0.179 | -0.194 | 0.267 | 0.231 | 0.251 | 0.292 | 0.317 | 0.910  | 0.816   | 0.120 | 100    |
| IPCW-<br>TMLE-MTO*   | -0.177 | -0.189 | 0.227 | 0.201 | 0.224 | 0.268 | 0.293 | 0.880  | 0.794   | 0.165 | 100    |
| IPCW-a-<br>TMLE-M*   | -0.179 | -0.195 | 0.266 | 0.231 | 0.248 | 0.292 | 0.316 | 0.909  | 0.812   | 0.122 | 100    |
| IPCW-a-<br>TMLE-MTO* | -0.178 | -0.185 | 0.218 | 0.193 | 0.216 | 0.262 | 0.285 | 0.873  | 0.792   | 0.180 | 100    |

Table 45: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                     |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model  | -0.003 | -0.002 | 0.065 | 0.066 | 0.065 | 0.066 | 0.065 | 0.951   | 0.948  | 1.000 | 100    |
| Complete-<br>case   | -0.053 | -0.051 | 0.203 | 0.205 | 0.208 | 0.212 | 0.214 | 0.951   | 0.948  | 0.353 | 100    |
| Confounded<br>model | 0.214  | 0.214  | 0.064 | 0.065 | 0.065 | 0.224 | 0.224 | 0.090   | 0.082  | 1.000 | 100    |
| IPW                 | -0.053 | -0.053 | 0.238 | 0.237 | 0.231 | 0.243 | 0.237 | 0.941   | 0.943  | 0.270 | 100    |
| Raking              | -0.009 | -0.008 | 0.103 | 0.114 | 0.099 | 0.114 | 0.099 | 0.966   | 0.946  | 0.922 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |         |        |       |        |
| MICE                | -0.011 | -0.011 | 0.089 | 0.089 | 0.09  | 0.089 | 0.091 | 0.947   | 0.946  | 0.980 | 100    |
| MI-XGB              | 0.005  | 0.005  | 0.104 | 0.096 | 0.101 | 0.096 | 0.101 | 0.924   | 0.950  | 0.949 | 100    |
| MI-RF               | 0.04   | 0.042  | 0.093 | 0.077 | 0.092 | 0.086 | 0.101 | 0.866   | 0.931  | 0.998 | 100    |
| IPCW-<br>TMLE-M     | -0.067 | -0.072 | 0.27  | 0.256 | 0.262 | 0.265 | 0.272 | 0.920   | 0.948  | 0.224 | 100    |
| IPCW-<br>TMLE-MTO   | -0.061 | -0.065 | 0.256 | 0.234 | 0.247 | 0.242 | 0.256 | 0.912   | 0.946  | 0.280 | 100    |
| IPCW-a-<br>TMLE-M   | -0.068 | -0.071 | 0.27  | 0.256 | 0.258 | 0.265 | 0.267 | 0.920   | 0.946  | 0.225 | 100    |
| IPCW-a-<br>TMLE-MTO | -0.06  | -0.064 | 0.255 | 0.233 | 0.245 | 0.241 | 0.253 | 0.914   | 0.942  | 0.287 | 100    |

Table 46: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                     |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model  | -0.002 | -0.002 | 0.065 | 0.066 | 0.065 | 0.066 | 0.065 | 0.948  | 0.951   | 1.000 | 100    |
| Complete-<br>case   | -0.052 | -0.050 | 0.203 | 0.205 | 0.208 | 0.212 | 0.214 | 0.948  | 0.952   | 0.353 | 100    |
| Confounded<br>model | 0.215  | 0.215  | 0.064 | 0.065 | 0.065 | 0.224 | 0.224 | 0.080  | 0.088   | 1.000 | 100    |
| IPW                 | -0.052 | -0.052 | 0.238 | 0.237 | 0.231 | 0.242 | 0.237 | 0.943  | 0.942   | 0.270 | 100    |
| Raking (vanilla)    | -0.008 | -0.007 | 0.103 | 0.114 | 0.099 | 0.114 | 0.099 | 0.946  | 0.966   | 0.922 | 100    |
| MICE                | -0.011 | -0.011 | 0.089 | 0.089 | 0.09  | 0.089 | 0.091 | 0.946  | 0.947   | 0.980 | 100    |
| MI-XGB              | 0.005  | 0.006  | 0.104 | 0.096 | 0.101 | 0.096 | 0.101 | 0.950  | 0.923   | 0.949 | 100    |
| MI-RF               | 0.04   | 0.042  | 0.093 | 0.077 | 0.092 | 0.087 | 0.101 | 0.930  | 0.863   | 0.998 | 100    |
| IPCW-<br>TMLE-M     | -0.066 | -0.072 | 0.27  | 0.256 | 0.262 | 0.265 | 0.272 | 0.949  | 0.919   | 0.224 | 100    |
| IPCW-<br>TMLE-MTO   | -0.06  | -0.064 | 0.256 | 0.234 | 0.247 | 0.242 | 0.255 | 0.946  | 0.913   | 0.280 | 100    |
| IPCW-a-<br>TMLE-M   | -0.067 | -0.070 | 0.27  | 0.256 | 0.258 | 0.265 | 0.267 | 0.946  | 0.921   | 0.225 | 100    |
| IPCW-a-<br>TMLE-MTO | -0.059 | -0.063 | 0.255 | 0.233 | 0.245 | 0.24  | 0.253 | 0.943  | 0.915   | 0.287 | 100    |

Table 47: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | 0.003  | 0.002  | 0.073 | 0.071 | 0.075 | 0.071 | 0.075 | 0.951   | 0.955  | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | -0.055 | -0.053 | 0.213 | 0.214 | 0.207 | 0.221 | 0.213 | 0.948   | 0.943  | 0.328 | 100    |
| $\mathrm{case}^*$  |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | 0.219  | 0.219  | 0.07  | 0.068 | 0.071 | 0.23  | 0.23  | 0.110   | 0.120  | 1.000 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | -0.056 | -0.057 | 0.246 | 0.246 | 0.242 | 0.252 | 0.248 | 0.932   | 0.940  | 0.248 | 100    |
| Raking             | -0.006 | -0.008 | 0.105 | 0.119 | 0.108 | 0.119 | 0.108 | 0.973   | 0.951  | 0.902 | 100    |
| (vanilla)*         |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | -0.009 | -0.012 | 0.095 | 0.092 | 0.095 | 0.093 | 0.096 | 0.944   | 0.951  | 0.975 | 100    |
| MI-XGB*            | 0.003  | 0.003  | 0.1   | 0.094 | 0.102 | 0.094 | 0.102 | 0.930   | 0.952  | 0.970 | 100    |
| MI-RF*             | 0.048  | 0.049  | 0.096 | 0.08  | 0.097 | 0.093 | 0.109 | 0.853   | 0.923  | 0.997 | 100    |
| IPCW-              | -0.07  | -0.074 | 0.285 | 0.267 | 0.276 | 0.276 | 0.286 | 0.917   | 0.945  | 0.207 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.062 | -0.063 | 0.267 | 0.243 | 0.258 | 0.251 | 0.265 | 0.905   | 0.939  | 0.273 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | -0.07  | -0.075 | 0.285 | 0.267 | 0.276 | 0.276 | 0.286 | 0.916   | 0.942  | 0.210 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | -0.063 | -0.063 | 0.265 | 0.241 | 0.254 | 0.249 | 0.262 | 0.907   | 0.942  | 0.272 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 48: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                      |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model   | 0.003  | 0.002  | 0.071 | 0.069 | 0.073 | 0.069 | 0.073 | 0.957  | 0.950   | 0.999 | 100    |
| Complete-<br>case    | -0.054 | -0.052 | 0.213 | 0.214 | 0.207 | 0.221 | 0.213 | 0.943  | 0.948   | 0.328 | 100    |
| Confounded<br>model  | 0.22   | 0.219  | 0.07  | 0.068 | 0.071 | 0.23  | 0.23  | 0.120  | 0.110   | 1.000 | 100    |
| IPW                  | -0.056 | -0.057 | 0.246 | 0.246 | 0.242 | 0.252 | 0.248 | 0.940  | 0.932   | 0.248 | 100    |
| Raking (vanilla)     | -0.006 | -0.007 | 0.105 | 0.119 | 0.108 | 0.119 | 0.108 | 0.951  | 0.973   | 0.902 | 100    |
| MICE                 | -0.009 | -0.012 | 0.095 | 0.092 | 0.095 | 0.093 | 0.096 | 0.951  | 0.944   | 0.975 | 100    |
| MI-XGB               | 0.003  | 0.003  | 0.1   | 0.094 | 0.102 | 0.094 | 0.102 | 0.952  | 0.930   | 0.970 | 100    |
| MI-RF                | 0.048  | 0.049  | 0.096 | 0.08  | 0.097 | 0.093 | 0.109 | 0.923  | 0.853   | 0.997 | 100    |
| IPCW-<br>TMLE-M*     | -0.07  | -0.074 | 0.285 | 0.267 | 0.276 | 0.276 | 0.286 | 0.945  | 0.917   | 0.207 | 100    |
| IPCW-<br>TMLE-MTO*   | -0.062 | -0.062 | 0.267 | 0.243 | 0.258 | 0.251 | 0.265 | 0.940  | 0.905   | 0.273 | 100    |
| IPCW-a-<br>TMLE-M*   | -0.07  | -0.075 | 0.285 | 0.267 | 0.276 | 0.275 | 0.286 | 0.942  | 0.916   | 0.210 | 100    |
| IPCW-a-<br>TMLE-MTO* | -0.063 | -0.063 | 0.265 | 0.241 | 0.254 | 0.249 | 0.262 | 0.942  | 0.907   | 0.272 | 100    |

MNAR: 5% outcome proportion, 40% missingness proportion

Table 49: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.396. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | -0.003 | -0.004 | 0.096 | 0.1   | 0.093 | 0.1   | 0.093 | 0.958   | 0.954  | 0.984 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | -0.137 | -0.135 | 0.156 | 0.16  | 0.159 | 0.21  | 0.209 | 0.863   | 0.856  | 0.369 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.22   | 0.218  | 0.093 | 0.098 | 0.091 | 0.241 | 0.236 | 0.381   | 0.339  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | -0.142 | -0.141 | 0.168 | 0.169 | 0.166 | 0.22  | 0.218 | 0.856   | 0.860  | 0.326 | 100    |
| Raking     | -0.114 | -0.116 | 0.108 | 0.125 | 0.107 | 0.169 | 0.158 | 0.887   | 0.816  | 0.627 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | -0.116 | -0.118 | 0.107 | 0.11  | 0.105 | 0.16  | 0.158 | 0.817   | 0.804  | 0.728 | 100    |
| MI-XGB     | -0.114 | -0.116 | 0.108 | 0.122 | 0.108 | 0.167 | 0.159 | 0.880   | 0.813  | 0.648 | 100    |
| MI-RF      | -0.106 | -0.104 | 0.105 | 0.106 | 0.104 | 0.15  | 0.148 | 0.824   | 0.826  | 0.776 | 100    |
| IPCW-      | -0.144 | -0.148 | 0.191 | 0.188 | 0.188 | 0.237 | 0.24  | 0.859   | 0.879  | 0.255 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | -0.141 | -0.143 | 0.185 | 0.175 | 0.18  | 0.225 | 0.229 | 0.848   | 0.881  | 0.301 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 50: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.39. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0.003  | 0.003  | 0.096 | 0.1   | 0.093 | 0.1   | 0.093 | 0.952  | 0.961   | 0.984 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | -0.13  | -0.129 | 0.156 | 0.16  | 0.159 | 0.206 | 0.205 | 0.864  | 0.869   | 0.369 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.227  | 0.224  | 0.093 | 0.098 | 0.091 | 0.247 | 0.242 | 0.311  | 0.355   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | -0.136 | -0.134 | 0.168 | 0.169 | 0.166 | 0.216 | 0.214 | 0.864  | 0.863   | 0.326 | 100    |
| Raking     | -0.107 | -0.110 | 0.108 | 0.125 | 0.107 | 0.165 | 0.153 | 0.831  | 0.901   | 0.627 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | -0.109 | -0.111 | 0.107 | 0.11  | 0.105 | 0.155 | 0.153 | 0.827  | 0.837   | 0.728 | 100    |
| MI-XGB     | -0.108 | -0.110 | 0.108 | 0.122 | 0.108 | 0.163 | 0.154 | 0.829  | 0.891   | 0.648 | 100    |
| MI-RF      | -0.1   | -0.098 | 0.105 | 0.106 | 0.104 | 0.145 | 0.143 | 0.842  | 0.844   | 0.776 | 100    |
| IPCW-      | -0.138 | -0.142 | 0.191 | 0.188 | 0.188 | 0.233 | 0.236 | 0.886  | 0.864   | 0.255 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.135 | -0.136 | 0.185 | 0.175 | 0.18  | 0.221 | 0.226 | 0.884  | 0.853   | 0.301 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 51: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.297. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | 0.002  | 0.005  | 0.086 | 0.086 | 0.086 | 0.086 | 0.086 | 0.945   | 0.946  | 0.932 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | -0.072 | -0.074 | 0.158 | 0.159 | 0.153 | 0.174 | 0.17  | 0.932   | 0.928  | 0.284 | 100    |
| $\mathrm{case}^*$  |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.271 | -0.268 | 0.096 | 0.097 | 0.097 | 0.288 | 0.284 | 0.196   | 0.194  | 0.058 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | -0.066 | -0.067 | 0.163 | 0.164 | 0.159 | 0.177 | 0.173 | 0.935   | 0.933  | 0.280 | 100    |
| Raking             | -0.479 | -0.480 | 0.115 | 0.135 | 0.117 | 0.498 | 0.494 | 0.036   | 0.014  | 0.238 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | -0.506 | -0.505 | 0.105 | 0.105 | 0.103 | 0.516 | 0.516 | 0.003   | 0.001  | 0.508 | 100    |
| MI-RF*             | -0.488 | -0.485 | 0.107 | 0.103 | 0.105 | 0.498 | 0.497 | 0.002   | 0.002  | 0.452 | 100    |
| IPCW-              | -0.113 | -0.119 | 0.2   | 0.193 | 0.19  | 0.224 | 0.224 | 0.880   | 0.914  | 0.141 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.084 | -0.089 | 0.176 | 0.172 | 0.172 | 0.191 | 0.194 | 0.907   | 0.924  | 0.224 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | -0.113 | -0.118 | 0.2   | 0.193 | 0.19  | 0.223 | 0.224 | 0.878   | 0.913  | 0.140 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | -0.081 | -0.085 | 0.165 | 0.159 | 0.159 | 0.179 | 0.18  | 0.901   | 0.923  | 0.267 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-            | -0.008 | -0.005 | 0.19  | 0.173 | 0.185 | 0.173 | 0.186 | 0.924   | 0.951  | 0.395 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 52: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.006 | -0.007 | 0.094 | 0.095 | 0.093 | 0.095 | 0.094 | 0.948  | 0.952   | 0.963 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.144 | -0.146 | 0.158 | 0.159 | 0.153 | 0.214 | 0.212 | 0.856  | 0.853   | 0.284 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.343 | -0.339 | 0.096 | 0.097 | 0.097 | 0.356 | 0.353 | 0.050  | 0.051   | 0.058 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.138 | -0.139 | 0.163 | 0.164 | 0.159 | 0.215 | 0.211 | 0.870  | 0.861   | 0.280 | 100    |
| Raking       | -0.551 | -0.552 | 0.115 | 0.135 | 0.117 | 0.567 | 0.564 | 0.002  | 0.009   | 0.238 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | -0.577 | -0.577 | 0.105 | 0.105 | 0.103 | 0.587 | 0.586 | 0.000  | 0.000   | 0.508 | 100    |
| MI-RF        | -0.559 | -0.557 | 0.107 | 0.103 | 0.105 | 0.569 | 0.567 | 0.000  | 0.000   | 0.452 | 100    |
| IPCW-        | -0.185 | -0.191 | 0.2   | 0.193 | 0.19  | 0.267 | 0.269 | 0.852  | 0.805   | 0.141 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.156 | -0.160 | 0.176 | 0.172 | 0.172 | 0.232 | 0.235 | 0.858  | 0.824   | 0.224 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-      | -0.185 | -0.190 | 0.2   | 0.193 | 0.19  | 0.267 | 0.269 | 0.852  | 0.807   | 0.140 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-      | -0.153 | -0.157 | 0.165 | 0.159 | 0.159 | 0.221 | 0.224 | 0.856  | 0.819   | 0.267 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-      | -0.08  | -0.077 | 0.19  | 0.173 | 0.185 | 0.191 | 0.201 | 0.927  | 0.886   | 0.395 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 53: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.396. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | -0.003 | -0.003 | 0.101 | 0.1   | 0.101 | 0.1   | 0.101 | 0.945   | 0.950  | 0.975 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | -0.073 | -0.075 | 0.157 | 0.155 | 0.154 | 0.171 | 0.171 | 0.916   | 0.926  | 0.542 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.22   | 0.220  | 0.099 | 0.098 | 0.1   | 0.241 | 0.241 | 0.388   | 0.400  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | -0.076 | -0.079 | 0.162 | 0.161 | 0.16  | 0.178 | 0.179 | 0.913   | 0.920  | 0.510 | 100    |
| Raking     | -0.01  | -0.009 | 0.109 | 0.125 | 0.109 | 0.125 | 0.109 | 0.976   | 0.948  | 0.904 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | -0.01  | -0.011 | 0.107 | 0.106 | 0.109 | 0.107 | 0.109 | 0.946   | 0.949  | 0.953 | 100    |
| MI-RF      | 0.014  | 0.013  | 0.108 | 0.105 | 0.109 | 0.106 | 0.11  | 0.943   | 0.950  | 0.968 | 100    |
| IPCW-      | -0.081 | -0.083 | 0.182 | 0.178 | 0.182 | 0.195 | 0.2   | 0.913   | 0.928  | 0.419 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | -0.08  | -0.084 | 0.177 | 0.168 | 0.174 | 0.186 | 0.193 | 0.906   | 0.925  | 0.463 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | -0.081 | -0.084 | 0.182 | 0.178 | 0.183 | 0.195 | 0.201 | 0.915   | 0.931  | 0.420 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | -0.08  | -0.085 | 0.177 | 0.168 | 0.175 | 0.186 | 0.195 | 0.905   | 0.923  | 0.466 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-    | -0.082 | -0.086 | 0.177 | 0.168 | 0.174 | 0.187 | 0.194 | 0.902   | 0.922  | 0.458 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 54: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.39. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0.003  | 0.003  | 0.101 | 0.1   | 0.101 | 0.1   | 0.101 | 0.950  | 0.949   | 0.975 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | -0.067 | -0.069 | 0.157 | 0.155 | 0.154 | 0.168 | 0.169 | 0.930  | 0.922   | 0.542 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.226  | 0.226  | 0.099 | 0.098 | 0.1   | 0.246 | 0.247 | 0.374  | 0.366   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | -0.07  | -0.073 | 0.162 | 0.161 | 0.16  | 0.175 | 0.176 | 0.922  | 0.917   | 0.510 | 100    |
| Raking     | -0.003 | -0.003 | 0.109 | 0.125 | 0.109 | 0.125 | 0.109 | 0.949  | 0.976   | 0.904 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | -0.004 | -0.005 | 0.107 | 0.106 | 0.109 | 0.106 | 0.109 | 0.949  | 0.949   | 0.953 | 100    |
| MI-RF      | 0.02   | 0.019  | 0.108 | 0.105 | 0.109 | 0.107 | 0.111 | 0.946  | 0.942   | 0.968 | 100    |
| IPCW-      | -0.075 | -0.077 | 0.182 | 0.178 | 0.182 | 0.193 | 0.197 | 0.930  | 0.918   | 0.419 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.073 | -0.078 | 0.177 | 0.168 | 0.174 | 0.183 | 0.19  | 0.928  | 0.909   | 0.463 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-    | -0.075 | -0.078 | 0.182 | 0.178 | 0.183 | 0.193 | 0.199 | 0.933  | 0.919   | 0.420 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-    | -0.073 | -0.079 | 0.177 | 0.168 | 0.175 | 0.183 | 0.192 | 0.928  | 0.908   | 0.466 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-    | -0.076 | -0.079 | 0.177 | 0.168 | 0.174 | 0.185 | 0.192 | 0.926  | 0.907   | 0.458 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 55: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.395. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                      |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model   | 0.001  | -0.002 | 0.107 | 0.111 | 0.105 | 0.111 | 0.105 | 0.958   | 0.950  | 0.957 | 100    |
| Complete-<br>case*   | -0.067 | -0.065 | 0.166 | 0.166 | 0.165 | 0.18  | 0.177 | 0.928   | 0.926  | 0.510 | 100    |
| Confounded<br>model* | 0.225  | 0.222  | 0.101 | 0.105 | 0.1   | 0.248 | 0.244 | 0.438   | 0.404  | 1.000 | 100    |
| IPW*                 | -0.068 | -0.067 | 0.175 | 0.173 | 0.171 | 0.186 | 0.184 | 0.920   | 0.930  | 0.478 | 100    |
| Raking (vanilla)*    | -0.005 | -0.004 | 0.113 | 0.135 | 0.114 | 0.135 | 0.114 | 0.980   | 0.952  | 0.870 | 100    |
| MICE*                | -0.006 | -0.007 | 0.11  | 0.114 | 0.109 | 0.114 | 0.109 | 0.957   | 0.949  | 0.940 | 100    |
| MI-RF*               | 0.025  | 0.024  | 0.111 | 0.113 | 0.11  | 0.115 | 0.112 | 0.945   | 0.942  | 0.966 | 100    |
| IPCW-<br>TMLE-M      | -0.076 | -0.075 | 0.196 | 0.189 | 0.195 | 0.204 | 0.209 | 0.915   | 0.934  | 0.396 | 100    |
| IPCW-<br>TMLE-MTO    | -0.075 | -0.072 | 0.19  | 0.179 | 0.187 | 0.194 | 0.2   | 0.908   | 0.929  | 0.439 | 100    |
| IPCW-a-<br>TMLE-M    | -0.076 | -0.075 | 0.196 | 0.189 | 0.194 | 0.204 | 0.208 | 0.916   | 0.935  | 0.396 | 100    |
| IPCW-a-<br>TMLE-MTO  | -0.074 | -0.074 | 0.191 | 0.179 | 0.189 | 0.194 | 0.203 | 0.904   | 0.930  | 0.438 | 100    |
| r-IPCW-<br>TMLE-MTO  | -0.076 | -0.074 | 0.19  | 0.18  | 0.189 | 0.195 | 0.203 | 0.907   | 0.928  | 0.429 | 100    |

Table 56: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.394. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                      |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model   | 0.002  | 0.000  | 0.104 | 0.108 | 0.102 | 0.108 | 0.102 | 0.952  | 0.959   | 0.966 | 100    |
| Complete-<br>case    | -0.066 | -0.064 | 0.166 | 0.166 | 0.165 | 0.179 | 0.177 | 0.926  | 0.930   | 0.510 | 100    |
| Confounded<br>model  | 0.226  | 0.223  | 0.101 | 0.105 | 0.1   | 0.249 | 0.245 | 0.400  | 0.433   | 1.000 | 100    |
| IPW                  | -0.067 | -0.066 | 0.175 | 0.173 | 0.171 | 0.185 | 0.184 | 0.930  | 0.921   | 0.478 | 100    |
| Raking (vanilla)     | -0.004 | -0.003 | 0.113 | 0.135 | 0.114 | 0.135 | 0.114 | 0.952  | 0.981   | 0.870 | 100    |
| MICE                 | -0.004 | -0.005 | 0.11  | 0.114 | 0.109 | 0.114 | 0.109 | 0.949  | 0.955   | 0.940 | 100    |
| MI-RF                | 0.026  | 0.025  | 0.111 | 0.113 | 0.11  | 0.116 | 0.113 | 0.941  | 0.945   | 0.966 | 100    |
| IPCW-<br>TMLE-M*     | -0.075 | -0.073 | 0.196 | 0.189 | 0.195 | 0.204 | 0.208 | 0.934  | 0.916   | 0.396 | 100    |
| IPCW-<br>TMLE-MTO*   | -0.073 | -0.071 | 0.19  | 0.179 | 0.187 | 0.194 | 0.2   | 0.930  | 0.910   | 0.439 | 100    |
| IPCW-a-<br>TMLE-M*   | -0.075 | -0.074 | 0.196 | 0.189 | 0.194 | 0.204 | 0.208 | 0.936  | 0.917   | 0.396 | 100    |
| IPCW-a-<br>TMLE-MTO* | -0.073 | -0.073 | 0.191 | 0.179 | 0.189 | 0.194 | 0.202 | 0.930  | 0.904   | 0.438 | 100    |
| r-IPCW-<br>TMLE-MTO* | -0.075 | -0.073 | 0.19  | 0.18  | 0.189 | 0.195 | 0.202 | 0.929  | 0.909   | 0.429 | 100    |

MNAR: 5% outcome proportion, 80% missingness proportion

Table 57: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.396. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model | -0.003 | -0.004 | 0.101 | 0.1   | 0.103 | 0.1   | 0.103 | 0.955   | 0.955  | 0.977 | 100    |
| Complete-          | -0.126 | -0.129 | 0.325 | 0.309 | 0.32  | 0.333 | 0.345 | 0.913   | 0.929  | 0.135 | 100    |
| case               |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | 0.22   | 0.220  | 0.098 | 0.098 | 0.101 | 0.241 | 0.242 | 0.398   | 0.404  | 1.000 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| IPW                | -0.123 | -0.134 | 0.383 | 0.36  | 0.382 | 0.38  | 0.405 | 0.908   | 0.938  | 0.113 | 100    |
| Raking             | -0.113 | -0.112 | 0.167 | 0.18  | 0.168 | 0.213 | 0.202 | 0.922   | 0.901  | 0.356 | 100    |
| (vanilla)          |        |        |       |       |       |       |       |         |        |       |        |
| MICE               | -0.119 | -0.115 | 0.154 | 0.155 | 0.151 | 0.195 | 0.19  | 0.863   | 0.871  | 0.464 | 100    |
| MI-XGB             | -0.1   | -0.098 | 0.157 | 0.147 | 0.156 | 0.178 | 0.184 | 0.886   | 0.896  | 0.536 | 100    |
| MI-RF              | -0.031 | -0.030 | 0.14  | 0.115 | 0.144 | 0.119 | 0.147 | 0.883   | 0.945  | 0.832 | 100    |
| IPCW-              | -0.141 | -0.158 | 0.433 | 0.379 | 0.416 | 0.404 | 0.445 | 0.886   | 0.942  | 0.106 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.127 | -0.134 | 0.401 | 0.345 | 0.386 | 0.368 | 0.408 | 0.886   | 0.941  | 0.140 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 58: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.39. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0.003  | 0.002  | 0.101 | 0.1   | 0.103 | 0.1   | 0.103 | 0.954  | 0.955   | 0.977 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | -0.119 | -0.123 | 0.325 | 0.309 | 0.32  | 0.331 | 0.343 | 0.931  | 0.914   | 0.135 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.226  | 0.226  | 0.098 | 0.098 | 0.101 | 0.246 | 0.247 | 0.382  | 0.375   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | -0.117 | -0.128 | 0.383 | 0.36  | 0.382 | 0.378 | 0.403 | 0.941  | 0.910   | 0.113 | 100    |
| Raking     | -0.107 | -0.105 | 0.167 | 0.18  | 0.168 | 0.209 | 0.198 | 0.905  | 0.926   | 0.356 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | -0.113 | -0.109 | 0.154 | 0.155 | 0.151 | 0.191 | 0.187 | 0.880  | 0.871   | 0.464 | 100    |
| MI-XGB     | -0.094 | -0.091 | 0.157 | 0.147 | 0.156 | 0.174 | 0.181 | 0.902  | 0.890   | 0.536 | 100    |
| MI-RF      | -0.025 | -0.024 | 0.14  | 0.115 | 0.144 | 0.118 | 0.146 | 0.948  | 0.887   | 0.832 | 100    |
| IPCW-      | -0.135 | -0.152 | 0.433 | 0.379 | 0.416 | 0.402 | 0.443 | 0.944  | 0.890   | 0.106 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.121 | -0.128 | 0.401 | 0.345 | 0.386 | 0.366 | 0.406 | 0.941  | 0.888   | 0.140 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 59: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.297. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | 0.003  | 0.002  | 0.089 | 0.086 | 0.087 | 0.086 | 0.087 | 0.938   | 0.944  | 0.930 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | -0.064 | -0.071 | 0.257 | 0.255 | 0.253 | 0.263 | 0.263 | 0.944   | 0.945  | 0.138 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.27  | -0.270 | 0.098 | 0.097 | 0.097 | 0.287 | 0.287 | 0.203   | 0.206  | 0.064 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | -0.058 | -0.066 | 0.295 | 0.285 | 0.285 | 0.291 | 0.292 | 0.928   | 0.944  | 0.115 | 100    |
| Raking             | -0.666 | -0.667 | 0.162 | 0.172 | 0.155 | 0.688 | 0.685 | 0.039   | 0.019  | 0.599 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | -0.697 | -0.700 | 0.14  | 0.131 | 0.142 | 0.709 | 0.714 | 0.006   | 0.002  | 0.832 | 100    |
| MI-RF*             | -0.656 | -0.659 | 0.126 | 0.11  | 0.125 | 0.665 | 0.671 | 0.000   | 0.000  | 0.868 | 100    |
| IPCW-              | -0.112 | -0.134 | 0.333 | 0.302 | 0.307 | 0.322 | 0.335 | 0.901   | 0.938  | 0.094 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.106 | -0.110 | 0.306 | 0.274 | 0.291 | 0.294 | 0.311 | 0.895   | 0.939  | 0.120 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | -0.111 | -0.132 | 0.332 | 0.301 | 0.307 | 0.321 | 0.335 | 0.900   | 0.940  | 0.094 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | -0.102 | -0.108 | 0.296 | 0.264 | 0.278 | 0.283 | 0.298 | 0.892   | 0.934  | 0.124 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-            | -0.088 | -0.100 | 0.32  | 0.278 | 0.297 | 0.291 | 0.313 | 0.893   | 0.946  | 0.138 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 60: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.005 | -0.006 | 0.096 | 0.095 | 0.095 | 0.095 | 0.095 | 0.949  | 0.946   | 0.970 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.136 | -0.143 | 0.257 | 0.255 | 0.253 | 0.289 | 0.29  | 0.925  | 0.912   | 0.138 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.342 | -0.342 | 0.098 | 0.097 | 0.097 | 0.356 | 0.355 | 0.063  | 0.062   | 0.064 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.13  | -0.138 | 0.295 | 0.285 | 0.285 | 0.314 | 0.316 | 0.927  | 0.901   | 0.115 | 100    |
| Raking       | -0.738 | -0.739 | 0.162 | 0.172 | 0.155 | 0.757 | 0.755 | 0.008  | 0.022   | 0.599 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | -0.769 | -0.772 | 0.14  | 0.131 | 0.142 | 0.78  | 0.785 | 0.000  | 0.004   | 0.832 | 100    |
| MI-RF        | -0.728 | -0.731 | 0.126 | 0.11  | 0.125 | 0.736 | 0.741 | 0.000  | 0.000   | 0.868 | 100    |
| IPCW-        | -0.184 | -0.206 | 0.333 | 0.302 | 0.307 | 0.353 | 0.37  | 0.918  | 0.867   | 0.094 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.177 | -0.182 | 0.306 | 0.274 | 0.291 | 0.326 | 0.343 | 0.914  | 0.856   | 0.120 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-      | -0.183 | -0.204 | 0.332 | 0.301 | 0.307 | 0.353 | 0.369 | 0.919  | 0.868   | 0.094 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-      | -0.174 | -0.180 | 0.296 | 0.264 | 0.278 | 0.316 | 0.331 | 0.910  | 0.856   | 0.124 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-      | -0.16  | -0.172 | 0.32  | 0.278 | 0.297 | 0.32  | 0.343 | 0.925  | 0.854   | 0.138 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 61: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.396. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | 0      | 0.002  | 0.102 | 0.1   | 0.101 | 0.1   | 0.101 | 0.952   | 0.955  | 0.978 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | -0.057 | -0.064 | 0.328 | 0.32  | 0.321 | 0.325 | 0.328 | 0.948   | 0.952  | 0.179 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.224  | 0.225  | 0.099 | 0.098 | 0.101 | 0.244 | 0.247 | 0.374   | 0.389  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | -0.051 | -0.062 | 0.382 | 0.363 | 0.372 | 0.367 | 0.377 | 0.934   | 0.950  | 0.154 | 100    |
| Raking     | -0.009 | -0.008 | 0.154 | 0.179 | 0.152 | 0.179 | 0.152 | 0.973   | 0.940  | 0.600 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | -0.011 | -0.008 | 0.134 | 0.133 | 0.131 | 0.133 | 0.131 | 0.943   | 0.950  | 0.814 | 100    |
| MI-RF      | 0.108  | 0.115  | 0.12  | 0.112 | 0.118 | 0.155 | 0.164 | 0.821   | 0.860  | 0.986 | 100    |
| IPCW-      | -0.063 | -0.085 | 0.421 | 0.381 | 0.406 | 0.386 | 0.414 | 0.922   | 0.943  | 0.150 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | -0.054 | -0.075 | 0.391 | 0.35  | 0.38  | 0.355 | 0.388 | 0.915   | 0.946  | 0.189 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | -0.063 | -0.091 | 0.42  | 0.381 | 0.407 | 0.386 | 0.417 | 0.921   | 0.946  | 0.150 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-    | -0.053 | -0.069 | 0.387 | 0.347 | 0.373 | 0.351 | 0.38  | 0.918   | 0.947  | 0.189 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |
| r-IPCW-    | -0.057 | -0.080 | 0.394 | 0.352 | 0.391 | 0.356 | 0.399 | 0.916   | 0.947  | 0.184 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 62: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.39. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0.006  | 0.009  | 0.102 | 0.1   | 0.101 | 0.101 | 0.102 | 0.952  | 0.951   | 0.978 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | -0.051 | -0.058 | 0.328 | 0.32  | 0.321 | 0.324 | 0.327 | 0.953  | 0.948   | 0.179 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.23   | 0.231  | 0.099 | 0.098 | 0.101 | 0.25  | 0.252 | 0.363  | 0.358   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | -0.045 | -0.055 | 0.382 | 0.363 | 0.372 | 0.366 | 0.376 | 0.951  | 0.935   | 0.154 | 100    |
| Raking     | -0.003 | -0.002 | 0.154 | 0.179 | 0.152 | 0.179 | 0.152 | 0.944  | 0.974   | 0.600 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | -0.005 | -0.002 | 0.134 | 0.133 | 0.131 | 0.133 | 0.131 | 0.952  | 0.945   | 0.814 | 100    |
| MI-RF      | 0.114  | 0.121  | 0.12  | 0.112 | 0.118 | 0.159 | 0.169 | 0.847  | 0.804   | 0.986 | 100    |
| IPCW-      | -0.057 | -0.078 | 0.421 | 0.381 | 0.406 | 0.385 | 0.413 | 0.942  | 0.923   | 0.150 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.048 | -0.069 | 0.391 | 0.35  | 0.38  | 0.354 | 0.387 | 0.947  | 0.915   | 0.189 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-    | -0.057 | -0.085 | 0.42  | 0.381 | 0.407 | 0.385 | 0.416 | 0.947  | 0.922   | 0.150 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-    | -0.046 | -0.063 | 0.387 | 0.347 | 0.373 | 0.35  | 0.379 | 0.947  | 0.918   | 0.189 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |
| r-IPCW-    | -0.051 | -0.074 | 0.394 | 0.352 | 0.391 | 0.355 | 0.397 | 0.947  | 0.916   | 0.184 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 63: Synthetic data MNAR simulation: oracle marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.395. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | 0      | 0.000  | 0.111 | 0.111 | 0.112 | 0.111 | 0.112 | 0.952   | 0.951  | 0.949 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | -0.044 | -0.053 | 0.354 | 0.347 | 0.345 | 0.349 | 0.349 | 0.945   | 0.945  | 0.168 | 100    |
| $\mathrm{case}^*$  |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | 0.224  | 0.220  | 0.105 | 0.105 | 0.106 | 0.247 | 0.244 | 0.433   | 0.440  | 1.000 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | -0.043 | -0.049 | 0.413 | 0.392 | 0.407 | 0.394 | 0.41  | 0.930   | 0.952  | 0.142 | 100    |
| Raking             | -0.006 | -0.004 | 0.169 | 0.194 | 0.166 | 0.194 | 0.167 | 0.974   | 0.946  | 0.532 | 100    |
| (vanilla)*         |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | -0.007 | -0.005 | 0.145 | 0.142 | 0.148 | 0.142 | 0.148 | 0.945   | 0.948  | 0.768 | 100    |
| MI-XGB*            | 0.056  | 0.058  | 0.146 | 0.132 | 0.152 | 0.143 | 0.163 | 0.891   | 0.935  | 0.890 | 100    |
| $MI-RF^*$          | 0.122  | 0.122  | 0.126 | 0.119 | 0.126 | 0.17  | 0.176 | 0.803   | 0.830  | 0.985 | 100    |
| IPCW-              | -0.069 | -0.077 | 0.452 | 0.406 | 0.439 | 0.412 | 0.446 | 0.915   | 0.948  | 0.134 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.052 | -0.054 | 0.424 | 0.376 | 0.405 | 0.38  | 0.408 | 0.913   | 0.948  | 0.165 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | -0.068 | -0.075 | 0.452 | 0.406 | 0.439 | 0.411 | 0.446 | 0.912   | 0.946  | 0.132 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-            | -0.049 | -0.052 | 0.419 | 0.372 | 0.403 | 0.375 | 0.406 | 0.915   | 0.946  | 0.168 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 64: Synthetic data MNAR simulation: census marginal odds ratio (mOR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.394. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|----------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                      | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                      |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model   | 0.001  | 0.000  | 0.108 | 0.108 | 0.106 | 0.108 | 0.106 | 0.950  | 0.949   | 0.956 | 100    |
| Complete-<br>case    | -0.043 | -0.052 | 0.354 | 0.347 | 0.345 | 0.349 | 0.349 | 0.945  | 0.945   | 0.168 | 100    |
| Confounded<br>model  | 0.225  | 0.221  | 0.105 | 0.105 | 0.106 | 0.249 | 0.245 | 0.435  | 0.430   | 1.000 | 100    |
| IPW                  | -0.042 | -0.048 | 0.413 | 0.392 | 0.407 | 0.394 | 0.41  | 0.952  | 0.930   | 0.142 | 100    |
| Raking (vanilla)     | -0.005 | -0.003 | 0.169 | 0.194 | 0.166 | 0.194 | 0.167 | 0.946  | 0.973   | 0.532 | 100    |
| MICE                 | -0.005 | -0.004 | 0.145 | 0.142 | 0.148 | 0.142 | 0.148 | 0.949  | 0.945   | 0.768 | 100    |
| MI-XGB               | 0.057  | 0.059  | 0.146 | 0.132 | 0.152 | 0.144 | 0.163 | 0.936  | 0.890   | 0.890 | 100    |
| MI-RF                | 0.123  | 0.124  | 0.126 | 0.119 | 0.126 | 0.171 | 0.177 | 0.828  | 0.799   | 0.985 | 100    |
| IPCW-<br>TMLE-M*     | -0.068 | -0.076 | 0.452 | 0.406 | 0.439 | 0.412 | 0.445 | 0.948  | 0.915   | 0.134 | 100    |
| IPCW-<br>TMLE-MTO*   | -0.051 | -0.053 | 0.424 | 0.376 | 0.405 | 0.38  | 0.408 | 0.948  | 0.913   | 0.165 | 100    |
| IPCW-a-<br>TMLE-M*   | -0.067 | -0.074 | 0.452 | 0.406 | 0.439 | 0.411 | 0.445 | 0.946  | 0.912   | 0.132 | 100    |
| IPCW-a-<br>TMLE-MTO* | -0.048 | -0.051 | 0.419 | 0.372 | 0.403 | 0.375 | 0.406 | 0.948  | 0.915   | 0.168 | 100    |



Table 65: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (no treatment effect) and simple MAR (no dependence on Y) scenario. The value of the estimand is 0. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator                         | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|-----------------------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                                   | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                                   |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model                | -0.003 | -0.004 | 0.071 | 0.071 | 0.072 | 0.071 | 0.072 | 0.950   | 0.949  | 0.049 | 100    |
| Complete-<br>case                 | -0.003 | -0.004 | 0.095 | 0.094 | 0.094 | 0.094 | 0.094 | 0.944   | 0.945  | 0.056 | 100    |
| Confounded<br>model               | 0.215  | 0.215  | 0.071 | 0.07  | 0.073 | 0.226 | 0.227 | 0.140   | 0.142  | 0.862 | 100    |
| IPW                               | -0.004 | -0.005 | 0.109 | 0.108 | 0.109 | 0.109 | 0.109 | 0.944   | 0.950  | 0.056 | 100    |
| Raking                            | -0.002 | -0.004 | 0.077 | 0.077 | 0.077 | 0.077 | 0.077 | 0.948   | 0.950  | 0.053 | 100    |
| (vanilla)                         |        |        |       |       |       |       |       |         |        |       |        |
| MICE                              | -0.002 | -0.003 | 0.075 | 0.074 | 0.074 | 0.074 | 0.074 | 0.948   | 0.952  | 0.052 | 100    |
| MI-XGB                            | -0.006 | -0.006 | 0.077 | 0.077 | 0.078 | 0.077 | 0.079 | 0.947   | 0.946  | 0.052 | 100    |
| MI-RF                             | 0.007  | 0.007  | 0.076 | 0.075 | 0.076 | 0.075 | 0.077 | 0.946   | 0.948  | 0.055 | 100    |
| IPCW-                             | -0.008 | -0.006 | 0.135 | 0.128 | 0.137 | 0.128 | 0.137 | 0.938   | 0.951  | 0.062 | 100    |
| TMLE-M                            |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-                             | -0.005 | -0.004 | 0.125 | 0.116 | 0.124 | 0.116 | 0.124 | 0.934   | 0.948  | 0.067 | 100    |
| TMLE-MTO                          |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-                           | -0.008 | -0.007 | 0.135 | 0.128 | 0.136 | 0.128 | 0.136 | 0.939   | 0.950  | 0.061 | 100    |
| $\mathrm{TMLE}\text{-}\mathrm{M}$ |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-a-<br>TMLE-MTO               | -0.005 | -0.005 | 0.123 | 0.115 | 0.121 | 0.115 | 0.121 | 0.931   | 0.949  | 0.070 | 100    |

Table 66: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (no treatment effect) and simple MAR (no dependence on Y) scenario. The value of the estimand is 0.005. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                     |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model  | -0.007 | -0.008 | 0.071 | 0.071 | 0.072 | 0.072 | 0.073 | 0.948  | 0.949   | 0.049 | 100    |
| Complete-<br>case   | -0.008 | -0.008 | 0.095 | 0.094 | 0.094 | 0.094 | 0.094 | 0.945  | 0.944   | 0.056 | 100    |
| Confounded<br>model | 0.21   | 0.211  | 0.071 | 0.07  | 0.073 | 0.222 | 0.223 | 0.158  | 0.157   | 0.862 | 100    |
| IPW                 | -0.009 | -0.009 | 0.109 | 0.108 | 0.109 | 0.109 | 0.109 | 0.949  | 0.944   | 0.056 | 100    |
| Raking              | -0.007 | -0.008 | 0.077 | 0.077 | 0.077 | 0.077 | 0.077 | 0.950  | 0.946   | 0.053 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |        |         |       |        |
| MICE                | -0.006 | -0.007 | 0.075 | 0.074 | 0.074 | 0.074 | 0.075 | 0.950  | 0.946   | 0.052 | 100    |
| MI-XGB              | -0.011 | -0.010 | 0.077 | 0.077 | 0.078 | 0.078 | 0.079 | 0.943  | 0.945   | 0.052 | 100    |
| MI-RF               | 0.003  | 0.003  | 0.076 | 0.075 | 0.076 | 0.075 | 0.076 | 0.948  | 0.946   | 0.055 | 100    |
| IPCW-               | -0.012 | -0.011 | 0.135 | 0.128 | 0.137 | 0.129 | 0.137 | 0.950  | 0.936   | 0.062 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-               | -0.01  | -0.008 | 0.125 | 0.116 | 0.124 | 0.116 | 0.124 | 0.949  | 0.931   | 0.067 | 100    |
| TMLE-MTO            |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-             | -0.012 | -0.011 | 0.135 | 0.128 | 0.136 | 0.128 | 0.137 | 0.951  | 0.935   | 0.061 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-a-<br>TMLE-MTO | -0.009 | -0.010 | 0.123 | 0.115 | 0.121 | 0.115 | 0.121 | 0.949  | 0.930   | 0.070 | 100    |

Table 67: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (no treatment effect) and simple MAR scenario. The value of the estimand is 0. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                     |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark<br>model  | -0.001 | 0.000  | 0.071 | 0.071 | 0.072 | 0.071 | 0.072 | 0.945   | 0.945  | 0.055 | 100    |
| Complete-<br>case   | -0.189 | -0.188 | 0.127 | 0.124 | 0.128 | 0.226 | 0.227 | 0.664   | 0.679  | 0.335 | 100    |
| Confounded<br>model | 0.216  | 0.217  | 0.071 | 0.07  | 0.07  | 0.228 | 0.228 | 0.134   | 0.134  | 0.867 | 100    |
| IPW                 | -0.007 | -0.007 | 0.136 | 0.134 | 0.136 | 0.135 | 0.137 | 0.945   | 0.952  | 0.055 | 100    |
| Raking (vanilla)    | -0.001 | 0.000  | 0.078 | 0.079 | 0.078 | 0.079 | 0.078 | 0.951   | 0.948  | 0.049 | 100    |
| MICE                | 0      | 0.001  | 0.076 | 0.077 | 0.075 | 0.077 | 0.075 | 0.950   | 0.947  | 0.050 | 100    |
| MI-XGB              | -0.003 | -0.001 | 0.078 | 0.078 | 0.077 | 0.078 | 0.077 | 0.952   | 0.949  | 0.048 | 100    |
| MI-RF               | 0.011  | 0.014  | 0.078 | 0.076 | 0.078 | 0.077 | 0.079 | 0.942   | 0.948  | 0.058 | 100    |
| IPCW-               | -0.029 | -0.028 | 0.16  | 0.155 | 0.161 | 0.158 | 0.163 | 0.940   | 0.949  | 0.060 | 100    |
| TMLE-M              |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-<br>TMLE-MTO   | -0.035 | -0.033 | 0.149 | 0.143 | 0.154 | 0.147 | 0.158 | 0.933   | 0.945  | 0.066 | 100    |

Table 68: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (no treatment effect) and simple MAR scenario. The value of the estimand is 0.005. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | -0.005 | -0.004 | 0.071 | 0.071 | 0.072 | 0.072 | 0.072 | 0.944  | 0.944   | 0.055 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | -0.193 | -0.192 | 0.127 | 0.124 | 0.128 | 0.23  | 0.231 | 0.667  | 0.652   | 0.335 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.212  | 0.213  | 0.071 | 0.07  | 0.07  | 0.223 | 0.224 | 0.149  | 0.147   | 0.867 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | -0.011 | -0.011 | 0.136 | 0.134 | 0.136 | 0.135 | 0.137 | 0.950  | 0.944   | 0.055 | 100    |
| Raking     | -0.006 | -0.005 | 0.078 | 0.079 | 0.078 | 0.079 | 0.078 | 0.950  | 0.952   | 0.049 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | -0.004 | -0.003 | 0.076 | 0.077 | 0.075 | 0.077 | 0.075 | 0.946  | 0.952   | 0.050 | 100    |
| MI-XGB     | -0.007 | -0.006 | 0.078 | 0.078 | 0.077 | 0.078 | 0.077 | 0.946  | 0.949   | 0.048 | 100    |
| MI-RF      | 0.007  | 0.010  | 0.078 | 0.076 | 0.078 | 0.076 | 0.078 | 0.946  | 0.943   | 0.058 | 100    |
| IPCW-      | -0.033 | -0.032 | 0.16  | 0.155 | 0.161 | 0.159 | 0.164 | 0.945  | 0.937   | 0.060 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.04  | -0.037 | 0.149 | 0.143 | 0.154 | 0.148 | 0.159 | 0.944  | 0.930   | 0.066 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 69: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR (no dependence on Y) scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | 0.001  | 0.000  | 0.066 | 0.066 | 0.067 | 0.066 | 0.067 | 0.954   | 0.954  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | 0      | -0.001 | 0.089 | 0.088 | 0.091 | 0.088 | 0.091 | 0.945   | 0.949  | 0.993 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.217  | 0.219  | 0.066 | 0.065 | 0.066 | 0.227 | 0.228 | 0.086   | 0.086  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | -0.002 | -0.005 | 0.105 | 0.101 | 0.104 | 0.101 | 0.105 | 0.940   | 0.947  | 0.969 | 100    |
| Raking     | 0.001  | 0.001  | 0.072 | 0.071 | 0.074 | 0.071 | 0.074 | 0.945   | 0.950  | 1.000 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | 0      | 0.002  | 0.069 | 0.069 | 0.072 | 0.069 | 0.072 | 0.953   | 0.954  | 1.000 | 100    |
| MI-XGB     | -0.005 | -0.005 | 0.071 | 0.072 | 0.072 | 0.072 | 0.072 | 0.951   | 0.951  | 1.000 | 100    |
| MI-RF      | 0.008  | 0.009  | 0.07  | 0.07  | 0.071 | 0.07  | 0.072 | 0.950   | 0.951  | 1.000 | 100    |
| IPCW-      | -0.003 | -0.008 | 0.124 | 0.118 | 0.119 | 0.118 | 0.12  | 0.936   | 0.949  | 0.906 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | -0.002 | -0.005 | 0.117 | 0.106 | 0.114 | 0.107 | 0.114 | 0.920   | 0.944  | 0.944 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 70: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR (no dependence on Y) scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0.001  | 0.001  | 0.066 | 0.066 | 0.067 | 0.066 | 0.067 | 0.953  | 0.954   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | 0.001  | 0.000  | 0.089 | 0.088 | 0.091 | 0.088 | 0.091 | 0.949  | 0.946   | 0.993 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.218  | 0.219  | 0.066 | 0.065 | 0.066 | 0.227 | 0.229 | 0.083  | 0.084   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | -0.002 | -0.004 | 0.105 | 0.101 | 0.104 | 0.101 | 0.104 | 0.947  | 0.941   | 0.969 | 100    |
| Raking     | 0.001  | 0.001  | 0.072 | 0.071 | 0.074 | 0.071 | 0.074 | 0.950  | 0.946   | 1.000 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | 0.001  | 0.002  | 0.069 | 0.069 | 0.072 | 0.069 | 0.072 | 0.954  | 0.953   | 1.000 | 100    |
| MI-XGB     | -0.004 | -0.005 | 0.071 | 0.072 | 0.072 | 0.072 | 0.072 | 0.950  | 0.951   | 1.000 | 100    |
| MI-RF      | 0.009  | 0.009  | 0.07  | 0.07  | 0.071 | 0.07  | 0.072 | 0.951  | 0.950   | 1.000 | 100    |
| IPCW-      | -0.002 | -0.007 | 0.124 | 0.118 | 0.119 | 0.118 | 0.12  | 0.949  | 0.936   | 0.906 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.002 | -0.004 | 0.117 | 0.106 | 0.114 | 0.107 | 0.114 | 0.945  | 0.920   | 0.944 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 71: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR (no dependence on Y) scenario. The value of the estimand is 0.382. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | 0      | 0.002  | 0.068 | 0.066 | 0.069 | 0.066 | 0.069 | 0.948   | 0.952  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | 0      | -0.003 | 0.16  | 0.157 | 0.157 | 0.157 | 0.157 | 0.944   | 0.946  | 0.681 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.215  | 0.216  | 0.067 | 0.065 | 0.068 | 0.225 | 0.227 | 0.096   | 0.103  | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | 0.009  | -0.010 | 0.66  | 0.23  | 0.246 | 0.23  | 0.246 | 0.935   | 0.998  | 0.369 | 100    |
| Raking     | -0.003 | -0.004 | 0.104 | 0.102 | 0.105 | 0.102 | 0.105 | 0.939   | 0.953  | 0.950 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | -0.002 | -0.002 | 0.084 | 0.081 | 0.085 | 0.081 | 0.085 | 0.944   | 0.954  | 0.994 | 100    |
| MI-RF      | 0.027  | 0.027  | 0.089 | 0.078 | 0.089 | 0.083 | 0.093 | 0.905   | 0.937  | 0.997 | 100    |
| IPCW-      | -0.015 | -0.016 | 0.27  | 0.248 | 0.277 | 0.249 | 0.277 | 0.930   | 0.950  | 0.322 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | -0.007 | -0.008 | 0.243 | 0.214 | 0.248 | 0.214 | 0.248 | 0.916   | 0.953  | 0.427 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 72: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR (no dependence on Y) scenario. The value of the estimand is 0.381. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0      | 0.002  | 0.068 | 0.066 | 0.069 | 0.066 | 0.069 | 0.951  | 0.948   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | 0.001  | -0.003 | 0.16  | 0.157 | 0.157 | 0.157 | 0.157 | 0.946  | 0.944   | 0.681 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | 0.216  | 0.217  | 0.067 | 0.065 | 0.068 | 0.226 | 0.228 | 0.101  | 0.094   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | 0.01   | -0.009 | 0.66  | 0.23  | 0.246 | 0.231 | 0.246 | 0.998  | 0.936   | 0.369 | 100    |
| Raking     | -0.002 | -0.003 | 0.104 | 0.102 | 0.105 | 0.102 | 0.105 | 0.952  | 0.939   | 0.950 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | -0.002 | -0.002 | 0.084 | 0.081 | 0.085 | 0.081 | 0.085 | 0.956  | 0.945   | 0.994 | 100    |
| MI-RF      | 0.028  | 0.028  | 0.089 | 0.078 | 0.089 | 0.083 | 0.093 | 0.937  | 0.904   | 0.997 | 100    |
| IPCW-      | -0.014 | -0.015 | 0.27  | 0.248 | 0.277 | 0.249 | 0.277 | 0.950  | 0.931   | 0.322 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.006 | -0.007 | 0.243 | 0.214 | 0.248 | 0.214 | 0.248 | 0.953  | 0.916   | 0.427 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |        |         |       |        |

Table 73: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is 0. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on Z.

| Estimator               | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|-------------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                         | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                         |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark               | -0.002 | -0.001 | 0.038 | 0.037 | 0.038 | 0.037 | 0.038 | 0.945   | 0.953  | 0.055 | 100    |
| model                   |        |        |       |       |       |       |       |         |        |       |        |
| Complete-               | 0.077  | 0.079  | 0.11  | 0.108 | 0.105 | 0.133 | 0.132 | 0.879   | 0.892  | 0.121 | 100    |
| $\operatorname{case}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| Confounded              | 0.128  | 0.128  | 0.048 | 0.048 | 0.047 | 0.137 | 0.137 | 0.245   | 0.240  | 0.755 | 100    |
| $\mathrm{model}^*$      |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$                 | 0.068  | 0.069  | 0.106 | 0.103 | 0.105 | 0.123 | 0.126 | 0.890   | 0.898  | 0.110 | 100    |
| Raking                  | 0.071  | 0.071  | 0.056 | 0.057 | 0.057 | 0.091 | 0.091 | 0.752   | 0.757  | 0.248 | 100    |
| $(vanilla)^*$           |        |        |       |       |       |       |       |         |        |       |        |
| MICE*                   | 0.077  | 0.077  | 0.055 | 0.055 | 0.054 | 0.094 | 0.094 | 0.718   | 0.711  | 0.283 | 100    |
| MI-XGB*                 | 0.094  | 0.095  | 0.056 | 0.055 | 0.056 | 0.109 | 0.11  | 0.598   | 0.615  | 0.402 | 100    |
| MI-RF*                  | 0.1    | 0.099  | 0.055 | 0.053 | 0.054 | 0.113 | 0.113 | 0.543   | 0.565  | 0.457 | 100    |
| IPCW-                   | -0.069 | -0.070 | 0.185 | 0.162 | 0.182 | 0.176 | 0.195 | 0.859   | 0.930  | 0.141 | 100    |
| TMLE-M                  |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-                   | -0.026 | -0.027 | 0.1   | 0.088 | 0.094 | 0.092 | 0.098 | 0.895   | 0.939  | 0.105 | 100    |
| TMLE-MTO                |        |        |       |       |       |       |       |         |        |       |        |

Table 74: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is 0.076. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on Z.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.004 | -0.004 | 0.05  | 0.05  | 0.049 | 0.05  | 0.049 | 0.943  | 0.948   | 0.296 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | 0.001  | 0.003  | 0.11  | 0.108 | 0.105 | 0.108 | 0.106 | 0.951  | 0.939   | 0.121 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | 0.052  | 0.052  | 0.048 | 0.048 | 0.047 | 0.071 | 0.07  | 0.812  | 0.806   | 0.755 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.008 | -0.008 | 0.106 | 0.103 | 0.105 | 0.103 | 0.105 | 0.951  | 0.940   | 0.110 | 100    |
| Raking       | -0.005 | -0.006 | 0.056 | 0.057 | 0.057 | 0.057 | 0.057 | 0.950  | 0.951   | 0.248 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0      | 0.001  | 0.055 | 0.055 | 0.054 | 0.055 | 0.054 | 0.949  | 0.948   | 0.283 | 100    |
| MI-XGB       | 0.018  | 0.018  | 0.056 | 0.055 | 0.056 | 0.058 | 0.059 | 0.931  | 0.926   | 0.402 | 100    |
| MI-RF        | 0.023  | 0.023  | 0.055 | 0.053 | 0.054 | 0.058 | 0.058 | 0.924  | 0.916   | 0.457 | 100    |
| IPCW-        | -0.145 | -0.146 | 0.185 | 0.162 | 0.182 | 0.218 | 0.233 | 0.878  | 0.774   | 0.141 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.103 | -0.103 | 0.1   | 0.088 | 0.094 | 0.135 | 0.139 | 0.832  | 0.738   | 0.105 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 75: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.177. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on Z.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | -0.001 | -0.001 | 0.038 | 0.038 | 0.037 | 0.038 | 0.037 | 0.940   | 0.944  | 0.997 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | 0.077  | 0.078  | 0.115 | 0.115 | 0.114 | 0.138 | 0.139 | 0.886   | 0.896  | 0.128 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | 0.145  | 0.146  | 0.052 | 0.051 | 0.053 | 0.154 | 0.155 | 0.191   | 0.196  | 0.088 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | 0.086  | 0.087  | 0.109 | 0.109 | 0.109 | 0.139 | 0.139 | 0.874   | 0.883  | 0.137 | 100    |
| Raking             | 0.09   | 0.091  | 0.061 | 0.059 | 0.061 | 0.108 | 0.109 | 0.658   | 0.678  | 0.312 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | 0.097  | 0.097  | 0.059 | 0.058 | 0.057 | 0.113 | 0.113 | 0.607   | 0.621  | 0.281 | 100    |
| MI-XGB*            | 0.115  | 0.116  | 0.059 | 0.058 | 0.06  | 0.129 | 0.131 | 0.484   | 0.502  | 0.181 | 100    |
| MI-RF*             | 0.121  | 0.121  | 0.059 | 0.056 | 0.058 | 0.133 | 0.134 | 0.416   | 0.449  | 0.176 | 100    |
| IPCW-              | -0.076 | -0.076 | 0.198 | 0.172 | 0.194 | 0.188 | 0.209 | 0.858   | 0.932  | 0.390 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.029 | -0.025 | 0.113 | 0.096 | 0.112 | 0.1   | 0.114 | 0.884   | 0.941  | 0.566 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 76: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.083. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on Z.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.003 | -0.003 | 0.054 | 0.053 | 0.054 | 0.053 | 0.054 | 0.951  | 0.944   | 0.375 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.016 | -0.015 | 0.115 | 0.115 | 0.114 | 0.116 | 0.115 | 0.946  | 0.949   | 0.128 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | 0.052  | 0.052  | 0.052 | 0.051 | 0.053 | 0.073 | 0.074 | 0.829  | 0.813   | 0.088 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.007 | -0.006 | 0.109 | 0.109 | 0.109 | 0.109 | 0.109 | 0.947  | 0.944   | 0.137 | 100    |
| Raking       | -0.003 | -0.003 | 0.061 | 0.059 | 0.061 | 0.059 | 0.061 | 0.950  | 0.940   | 0.312 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.004  | 0.004  | 0.059 | 0.058 | 0.057 | 0.058 | 0.058 | 0.950  | 0.945   | 0.281 | 100    |
| MI-XGB       | 0.022  | 0.023  | 0.059 | 0.058 | 0.06  | 0.062 | 0.064 | 0.934  | 0.918   | 0.181 | 100    |
| MI-RF        | 0.028  | 0.028  | 0.059 | 0.056 | 0.058 | 0.062 | 0.064 | 0.923  | 0.904   | 0.176 | 100    |
| IPCW-        | -0.17  | -0.169 | 0.198 | 0.172 | 0.194 | 0.241 | 0.258 | 0.866  | 0.746   | 0.390 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.122 | -0.118 | 0.113 | 0.096 | 0.112 | 0.155 | 0.162 | 0.811  | 0.700   | 0.566 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 77: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is 0. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | 0.001  | 0.001  | 0.037 | 0.037 | 0.038 | 0.037 | 0.038 | 0.949   | 0.950  | 0.051 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | 0.026  | 0.028  | 0.095 | 0.095 | 0.096 | 0.098 | 0.1   | 0.932   | 0.940  | 0.068 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.249 | -0.250 | 0.072 | 0.071 | 0.072 | 0.259 | 0.26  | 0.060   | 0.071  | 0.941 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| IPW*               | 0.071  | 0.072  | 0.091 | 0.092 | 0.089 | 0.116 | 0.115 | 0.878   | 0.879  | 0.121 | 100    |
| Raking             | 0.077  | 0.077  | 0.073 | 0.07  | 0.074 | 0.104 | 0.106 | 0.792   | 0.818  | 0.206 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | 0.057  | 0.057  | 0.058 | 0.06  | 0.058 | 0.083 | 0.082 | 0.854   | 0.833  | 0.146 | 100    |
| MI-XGB*            | 0.067  | 0.069  | 0.085 | 0.077 | 0.083 | 0.103 | 0.108 | 0.819   | 0.884  | 0.179 | 100    |
| MI-RF*             | 0.126  | 0.125  | 0.067 | 0.063 | 0.067 | 0.14  | 0.142 | 0.490   | 0.525  | 0.510 | 100    |
| IPCW-              | -0.053 | -0.051 | 0.156 | 0.142 | 0.148 | 0.151 | 0.156 | 0.892   | 0.937  | 0.108 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.019 | -0.019 | 0.087 | 0.08  | 0.087 | 0.082 | 0.089 | 0.919   | 0.947  | 0.082 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 78: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is 0.076. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                     |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model  | 0      | 0.000  | 0.052 | 0.05  | 0.051 | 0.05  | 0.051 | 0.950  | 0.943   | 0.330 | 100    |
| Complete-<br>case   | -0.051 | -0.048 | 0.095 | 0.095 | 0.096 | 0.107 | 0.107 | 0.926  | 0.929   | 0.068 | 100    |
| Confounded<br>model | -0.326 | -0.326 | 0.072 | 0.071 | 0.072 | 0.333 | 0.334 | 0.006  | 0.005   | 0.941 | 100    |
| IPW                 | -0.005 | -0.004 | 0.091 | 0.092 | 0.089 | 0.092 | 0.089 | 0.950  | 0.953   | 0.121 | 100    |
| Raking              | 0.001  | 0.000  | 0.073 | 0.07  | 0.074 | 0.07  | 0.074 | 0.950  | 0.940   | 0.206 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |        |         |       |        |
| MICE                | -0.019 | -0.019 | 0.058 | 0.06  | 0.058 | 0.063 | 0.061 | 0.940  | 0.945   | 0.146 | 100    |
| MI-XGB              | -0.009 | -0.007 | 0.085 | 0.077 | 0.083 | 0.078 | 0.083 | 0.950  | 0.921   | 0.179 | 100    |
| MI-RF               | 0.049  | 0.049  | 0.067 | 0.063 | 0.067 | 0.08  | 0.083 | 0.883  | 0.855   | 0.510 | 100    |
| IPCW-               | -0.129 | -0.127 | 0.156 | 0.142 | 0.148 | 0.192 | 0.195 | 0.863  | 0.777   | 0.108 | 100    |
| $TMLE-M^*$          |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-               | -0.095 | -0.095 | 0.087 | 0.08  | 0.087 | 0.124 | 0.129 | 0.806  | 0.734   | 0.082 | 100    |
| $TMLE-MTO^*$        |        |        |       |       |       |       |       |        |         |       |        |

Table 79: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.175. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | -0.001 | 0.000  | 0.038 | 0.038 | 0.039 | 0.038 | 0.039 | 0.946   | 0.950  | 0.997 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | 0.028  | 0.030  | 0.099 | 0.1   | 0.102 | 0.104 | 0.106 | 0.945   | 0.947  | 0.304 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.264 | -0.263 | 0.076 | 0.075 | 0.077 | 0.274 | 0.274 | 0.052   | 0.062  | 1.000 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$            | 0.091  | 0.090  | 0.097 | 0.097 | 0.097 | 0.133 | 0.132 | 0.836   | 0.842  | 0.140 | 100    |
| Raking             | 0.094  | 0.095  | 0.073 | 0.073 | 0.074 | 0.119 | 0.12  | 0.742   | 0.745  | 0.193 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | 0.105  | 0.106  | 0.056 | 0.062 | 0.055 | 0.122 | 0.119 | 0.617   | 0.538  | 0.176 | 100    |
| MI-XGB*            | 0.101  | 0.100  | 0.083 | 0.081 | 0.084 | 0.129 | 0.131 | 0.734   | 0.770  | 0.162 | 100    |
| MI-RF*             | 0.148  | 0.149  | 0.065 | 0.065 | 0.068 | 0.162 | 0.164 | 0.383   | 0.378  | 0.064 | 100    |
| IPCW-              | -0.054 | -0.061 | 0.166 | 0.148 | 0.167 | 0.158 | 0.178 | 0.894   | 0.944  | 0.415 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.016 | -0.017 | 0.098 | 0.086 | 0.098 | 0.087 | 0.099 | 0.905   | 0.945  | 0.596 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 80: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.083. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|            |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark  | 0.002  | 0.002  | 0.053 | 0.053 | 0.052 | 0.053 | 0.052 | 0.951  | 0.948   | 0.325 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| Complete-  | -0.064 | -0.062 | 0.099 | 0.1   | 0.102 | 0.119 | 0.119 | 0.898  | 0.915   | 0.304 | 100    |
| case       |        |        |       |       |       |       |       |        |         |       |        |
| Confounded | -0.356 | -0.355 | 0.076 | 0.075 | 0.077 | 0.364 | 0.364 | 0.004  | 0.003   | 1.000 | 100    |
| model      |        |        |       |       |       |       |       |        |         |       |        |
| IPW        | -0.001 | -0.003 | 0.097 | 0.097 | 0.097 | 0.097 | 0.097 | 0.950  | 0.952   | 0.140 | 100    |
| Raking     | 0.002  | 0.003  | 0.073 | 0.073 | 0.074 | 0.073 | 0.075 | 0.951  | 0.950   | 0.193 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |        |         |       |        |
| MICE       | 0.013  | 0.014  | 0.056 | 0.062 | 0.055 | 0.064 | 0.057 | 0.944  | 0.963   | 0.176 | 100    |
| MI-XGB     | 0.009  | 0.008  | 0.083 | 0.081 | 0.084 | 0.081 | 0.085 | 0.950  | 0.930   | 0.162 | 100    |
| MI-RF      | 0.056  | 0.057  | 0.065 | 0.065 | 0.068 | 0.086 | 0.088 | 0.857  | 0.857   | 0.064 | 100    |
| IPCW-      | -0.146 | -0.153 | 0.166 | 0.148 | 0.167 | 0.208 | 0.226 | 0.862  | 0.750   | 0.415 | 100    |
| $TMLE-M^*$ |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-      | -0.108 | -0.109 | 0.098 | 0.086 | 0.098 | 0.138 | 0.146 | 0.808  | 0.706   | 0.596 | 100    |
| TMLE-MTO*  |        |        |       |       |       |       |       |        |         |       |        |

Table 81: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR (no dependence on Y) scenario. The value of the estimand is -0.175. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

| Estimator         | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|-------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                   | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                   |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark         | -0.002 | -0.003 | 0.038 | 0.038 | 0.038 | 0.038 | 0.038 | 0.952   | 0.952  | 0.997 | 100    |
| model             |        |        |       |       |       |       |       |         |        |       |        |
| Complete-         | 0.066  | 0.066  | 0.141 | 0.139 | 0.136 | 0.153 | 0.151 | 0.906   | 0.917  | 0.115 | 100    |
| $case^*$          |        |        |       |       |       |       |       |         |        |       |        |
| Confounded        | -0.267 | -0.267 | 0.074 | 0.075 | 0.075 | 0.278 | 0.277 | 0.047   | 0.048  | 1.000 | 100    |
| $model^*$         |        |        |       |       |       |       |       |         |        |       |        |
| IPW*              | 0.097  | 0.087  | 0.646 | 0.18  | 0.192 | 0.205 | 0.211 | 0.894   | 1.000  | 0.105 | 100    |
| Raking            | 0.096  | 0.096  | 0.149 | 0.135 | 0.149 | 0.165 | 0.177 | 0.840   | 0.904  | 0.118 | 100    |
| $(vanilla)^*$     |        |        |       |       |       |       |       |         |        |       |        |
| $\mathrm{MICE}^*$ | -0.009 | -0.008 | 0.064 | 0.074 | 0.063 | 0.075 | 0.063 | 0.973   | 0.946  | 0.728 | 100    |
| MI-RF*            | 0.156  | 0.158  | 0.094 | 0.08  | 0.094 | 0.176 | 0.184 | 0.496   | 0.605  | 0.100 | 100    |
| IPCW-             | -0.071 | -0.077 | 0.305 | 0.249 | 0.29  | 0.259 | 0.3   | 0.876   | 0.946  | 0.255 | 100    |
| TMLE-M            |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-             | -0.011 | 0.002  | 0.193 | 0.155 | 0.177 | 0.156 | 0.177 | 0.893   | 0.953  | 0.270 | 100    |
| TMLE-MTO          |        |        |       |       |       |       |       |         |        |       |        |

Table 82: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR (no dependence on Y) scenario. The value of the estimand is -0.083. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | 0.001  | 0.000  | 0.052 | 0.053 | 0.054 | 0.053 | 0.054 | 0.951  | 0.954   | 0.343 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.026 | -0.026 | 0.141 | 0.139 | 0.136 | 0.141 | 0.138 | 0.944  | 0.942   | 0.115 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.359 | -0.359 | 0.074 | 0.075 | 0.075 | 0.367 | 0.367 | 0.002  | 0.001   | 1.000 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | 0.005  | -0.005 | 0.646 | 0.18  | 0.192 | 0.18  | 0.192 | 1.000  | 0.919   | 0.105 | 100    |
| Raking       | 0.004  | 0.004  | 0.149 | 0.135 | 0.149 | 0.135 | 0.149 | 0.948  | 0.921   | 0.118 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | -0.101 | -0.100 | 0.064 | 0.074 | 0.063 | 0.125 | 0.118 | 0.662  | 0.755   | 0.728 | 100    |
| MI-RF        | 0.064  | 0.066  | 0.094 | 0.08  | 0.094 | 0.102 | 0.115 | 0.903  | 0.819   | 0.100 | 100    |
| IPCW-        | -0.163 | -0.169 | 0.305 | 0.249 | 0.29  | 0.298 | 0.335 | 0.919  | 0.819   | 0.255 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.103 | -0.090 | 0.193 | 0.155 | 0.177 | 0.186 | 0.199 | 0.914  | 0.838   | 0.270 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 83: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.175. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

| Estimator               | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|-------------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                         | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                         |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark               | -0.001 | 0.000  | 0.039 | 0.038 | 0.039 | 0.038 | 0.039 | 0.947   | 0.952  | 0.996 | 100    |
| model                   |        |        |       |       |       |       |       |         |        |       |        |
| Complete-               | 0.095  | 0.102  | 0.214 | 0.207 | 0.2   | 0.228 | 0.225 | 0.895   | 0.931  | 0.060 | 100    |
| $\operatorname{case}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| Confounded              | -0.267 | -0.266 | 0.074 | 0.075 | 0.072 | 0.277 | 0.276 | 0.048   | 0.051  | 1.000 | 100    |
| $\mathrm{model}^*$      |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$                 | 0.068  | 0.076  | 0.214 | 0.194 | 0.206 | 0.206 | 0.22  | 0.903   | 0.942  | 0.100 | 100    |
| Raking                  | 0.094  | 0.094  | 0.139 | 0.127 | 0.134 | 0.158 | 0.164 | 0.860   | 0.897  | 0.128 | 100    |
| $(vanilla)^*$           |        |        |       |       |       |       |       |         |        |       |        |
| MICE*                   | 0.113  | 0.109  | 0.085 | 0.084 | 0.085 | 0.141 | 0.138 | 0.736   | 0.744  | 0.134 | 100    |
| MI-RF*                  | 0.188  | 0.186  | 0.1   | 0.078 | 0.103 | 0.203 | 0.213 | 0.370   | 0.534  | 0.132 | 100    |
| IPCW-                   | -0.139 | -0.146 | 0.355 | 0.27  | 0.335 | 0.303 | 0.365 | 0.834   | 0.930  | 0.306 | 100    |
| TMLE-M                  |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-                   | -0.068 | -0.048 | 0.225 | 0.174 | 0.213 | 0.187 | 0.218 | 0.867   | 0.938  | 0.334 | 100    |
| TMLE-MTO                |        |        |       |       |       |       |       |         |        |       |        |

Table 84: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.083. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | 0.001  | 0.001  | 0.052 | 0.053 | 0.053 | 0.053 | 0.053 | 0.954  | 0.956   | 0.347 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | 0.003  | 0.010  | 0.214 | 0.207 | 0.2   | 0.207 | 0.201 | 0.950  | 0.945   | 0.060 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.359 | -0.358 | 0.074 | 0.075 | 0.072 | 0.367 | 0.365 | 0.003  | 0.003   | 1.000 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.024 | -0.016 | 0.214 | 0.194 | 0.206 | 0.196 | 0.207 | 0.948  | 0.932   | 0.100 | 100    |
| Raking       | 0.002  | 0.002  | 0.139 | 0.127 | 0.134 | 0.127 | 0.134 | 0.947  | 0.924   | 0.128 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.021  | 0.017  | 0.085 | 0.084 | 0.085 | 0.087 | 0.086 | 0.942  | 0.942   | 0.134 | 100    |
| MI-RF        | 0.096  | 0.094  | 0.1   | 0.078 | 0.103 | 0.123 | 0.139 | 0.844  | 0.714   | 0.132 | 100    |
| IPCW-        | -0.231 | -0.238 | 0.355 | 0.27  | 0.335 | 0.355 | 0.41  | 0.909  | 0.777   | 0.306 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.16  | -0.140 | 0.225 | 0.174 | 0.213 | 0.236 | 0.255 | 0.895  | 0.786   | 0.334 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 85: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.001. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator     | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|---------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|               | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|               |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark     | -0.001 | -0.002 | 0.064 | 0.065 | 0.063 | 0.065 | 0.063 | 0.954   | 0.950  | 0.044 | 100    |
| model         |        |        |       |       |       |       |       |         |        |       |        |
| Complete-     | -0.134 | -0.133 | 0.123 | 0.127 | 0.124 | 0.184 | 0.182 | 0.834   | 0.808  | 0.163 | 100    |
| $case^*$      |        |        |       |       |       |       |       |         |        |       |        |
| Confounded    | -0.225 | -0.225 | 0.072 | 0.074 | 0.072 | 0.236 | 0.237 | 0.134   | 0.128  | 0.862 | 100    |
| $model^*$     |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$       | 0.055  | 0.059  | 0.13  | 0.134 | 0.13  | 0.145 | 0.142 | 0.939   | 0.936  | 0.062 | 100    |
| Raking        | 0.057  | 0.058  | 0.08  | 0.082 | 0.076 | 0.1   | 0.096 | 0.894   | 0.890  | 0.108 | 100    |
| $(vanilla)^*$ |        |        |       |       |       |       |       |         |        |       |        |
| MICE*         | 0.123  | 0.124  | 0.08  | 0.082 | 0.078 | 0.148 | 0.147 | 0.684   | 0.664  | 0.324 | 100    |
| MI-XGB*       | 0.092  | 0.092  | 0.078 | 0.08  | 0.074 | 0.122 | 0.118 | 0.798   | 0.790  | 0.205 | 100    |
| MI-RF*        | 0.069  | 0.069  | 0.081 | 0.079 | 0.078 | 0.105 | 0.104 | 0.847   | 0.858  | 0.156 | 100    |
| IPCW-         | -0.054 | -0.055 | 0.186 | 0.177 | 0.186 | 0.185 | 0.194 | 0.908   | 0.946  | 0.092 | 100    |
| TMLE-M        |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-         | -0.05  | -0.046 | 0.147 | 0.141 | 0.147 | 0.149 | 0.154 | 0.914   | 0.937  | 0.086 | 100    |
| TMLE-MTO      |        |        |       |       |       |       |       |         |        |       |        |

Table 86: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.061. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator           | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                     |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model  | -0.003 | -0.004 | 0.071 | 0.073 | 0.07  | 0.073 | 0.071 | 0.952  | 0.956   | 0.127 | 100    |
| Complete-<br>case   | -0.194 | -0.193 | 0.123 | 0.127 | 0.124 | 0.231 | 0.229 | 0.647  | 0.672   | 0.163 | 100    |
| Confounded<br>model | -0.285 | -0.286 | 0.072 | 0.074 | 0.072 | 0.294 | 0.294 | 0.022  | 0.024   | 0.862 | 100    |
| IPW                 | -0.005 | -0.001 | 0.13  | 0.134 | 0.13  | 0.134 | 0.13  | 0.951  | 0.955   | 0.062 | 100    |
| Raking              | -0.003 | -0.002 | 0.08  | 0.082 | 0.076 | 0.082 | 0.076 | 0.950  | 0.956   | 0.108 | 100    |
| (vanilla)           |        |        |       |       |       |       |       |        |         |       |        |
| MICE                | 0.063  | 0.064  | 0.08  | 0.082 | 0.078 | 0.103 | 0.101 | 0.878  | 0.885   | 0.324 | 100    |
| MI-XGB              | 0.032  | 0.032  | 0.078 | 0.08  | 0.074 | 0.086 | 0.08  | 0.930  | 0.933   | 0.205 | 100    |
| MI-RF               | 0.009  | 0.009  | 0.081 | 0.079 | 0.078 | 0.079 | 0.078 | 0.944  | 0.936   | 0.156 | 100    |
| IPCW-               | -0.114 | -0.115 | 0.186 | 0.177 | 0.186 | 0.21  | 0.219 | 0.904  | 0.848   | 0.092 | 100    |
| $TMLE-M^*$          |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-               | -0.11  | -0.106 | 0.147 | 0.141 | 0.147 | 0.179 | 0.181 | 0.889  | 0.853   | 0.086 | 100    |
| TMLE-MTO*           |        |        |       |       |       |       |       |        |         |       |        |

Table 87: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR (no dependence on Y) scenario. The value of the estimand is 0.307. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator            | Mean   | Median | ESE    | ASE    | MAD   | RMSE   | rRMSE | Nominal | Oracle | Power | Prop.  |
|----------------------|--------|--------|--------|--------|-------|--------|-------|---------|--------|-------|--------|
|                      | bias   | bias   |        |        |       |        |       | cover-  | cover- |       | com-   |
|                      |        |        |        |        |       |        |       | age     | age    |       | pleted |
| Benchmark<br>model   | -0.003 | -0.002 | 0.062  | 0.061  | 0.06  | 0.061  | 0.06  | 0.948   | 0.952  | 0.999 | 100.00 |
| Complete-<br>case*   | 0.019  | 0.015  | 0.152  | 0.152  | 0.159 | 0.153  | 0.16  | 0.952   | 0.954  | 0.562 | 100.00 |
| Confounded<br>model* | -0.218 | -0.220 | 0.07   | 0.069  | 0.069 | 0.229  | 0.23  | 0.116   | 0.120  | 0.256 | 100.00 |
| IPW*                 | 0.013  | -0.158 | abs >  | abs >  | 0.716 | abs >  | 0.733 | 0.367   | 0.968  | 0.136 | 100.00 |
|                      |        |        | ln(10) | ln(10) |       | ln(10) |       |         |        |       |        |
| Raking               | 0.513  | 0.204  | abs >  | 0.505  | 0.579 | 0.72   | 0.614 | 0.757   | 0.987  | 0.278 | 94.24  |
| $(vanilla)^*$        |        |        | ln(10) |        |       |        |       |         |        |       |        |
| MICE*                | -0.013 | -0.010 | 0.115  | 0.097  | 0.115 | 0.098  | 0.115 | 0.884   | 0.947  | 0.831 | 100.00 |
| MI-RF*               | -0.07  | -0.066 | 0.096  | 0.089  | 0.099 | 0.113  | 0.119 | 0.847   | 0.886  | 0.738 | 100.00 |
| IPCW-                | -0.13  | -0.135 | 0.483  | 0.399  | 0.46  | 0.42   | 0.479 | 0.857   | 0.941  | 0.126 | 100.00 |
| TMLE-M               |        |        |        |        |       |        |       |         |        |       |        |

Table 88: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR (no dependence on Y) scenario. The value of the estimand is 0.362. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator           | Mean   | Median | ESE    | ASE    | MAD   | RMSE   | rRMSE | Oracle | Nominal | Power | Prop.  |
|---------------------|--------|--------|--------|--------|-------|--------|-------|--------|---------|-------|--------|
|                     | bias   | bias   |        |        |       |        |       | cover- | cover-  |       | com-   |
|                     |        |        |        |        |       |        |       | age    | age     |       | pleted |
| Benchmark<br>model  | -0.005 | -0.006 | 0.07   | 0.068  | 0.067 | 0.068  | 0.067 | 0.950  | 0.945   | 0.999 | 100.00 |
| Complete-<br>case   | -0.036 | -0.040 | 0.152  | 0.152  | 0.159 | 0.156  | 0.164 | 0.942  | 0.941   | 0.562 | 100.00 |
| Confounded<br>model | -0.273 | -0.274 | 0.07   | 0.069  | 0.069 | 0.281  | 0.283 | 0.024  | 0.024   | 0.256 | 100.00 |
| IPW                 | -0.042 | -0.212 | abs >  | abs >  | 0.716 | abs >  | 0.747 | 0.968  | 0.361   | 0.136 | 100.00 |
|                     |        |        | ln(10) | ln(10) |       | ln(10) |       |        |         |       |        |
| Raking              | 0.459  | 0.150  | abs >  | 0.505  | 0.579 | 0.682  | 0.598 | 0.987  | 0.766   | 0.278 | 94.24  |
| (vanilla)           |        |        | ln(10) |        |       |        |       |        |         |       |        |
| MICE                | -0.067 | -0.064 | 0.115  | 0.097  | 0.115 | 0.118  | 0.132 | 0.907  | 0.822   | 0.831 | 100.00 |
| MI-RF               | -0.125 | -0.121 | 0.096  | 0.089  | 0.099 | 0.153  | 0.156 | 0.740  | 0.687   | 0.738 | 100.00 |
| IPCW-               | -0.184 | -0.189 | 0.483  | 0.399  | 0.46  | 0.44   | 0.497 | 0.936  | 0.839   | 0.126 | 100.00 |
| $TMLE-M^*$          |        |        |        |        |       |        |       |        |         |       |        |

Table 89: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR (no dependence on Y) scenario. The value of the estimand is 0.307. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator     | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|---------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|               | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|               |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark     | 0.001  | 0.000  | 0.061 | 0.061 | 0.06  | 0.061 | 0.06  | 0.950   | 0.951  | 0.999 | 100    |
| model         |        |        |       |       |       |       |       |         |        |       |        |
| Complete-     | 0.012  | 0.011  | 0.156 | 0.154 | 0.159 | 0.154 | 0.16  | 0.946   | 0.951  | 0.544 | 100    |
| $case^*$      |        |        |       |       |       |       |       |         |        |       |        |
| Confounded    | -0.216 | -0.215 | 0.068 | 0.069 | 0.066 | 0.227 | 0.225 | 0.108   | 0.107  | 0.260 | 100    |
| $model^*$     |        |        |       |       |       |       |       |         |        |       |        |
| IPW*          | 0.058  | 0.033  | 1.577 | 0.219 | 0.24  | 0.226 | 0.242 | 0.909   | 0.996  | 0.350 | 100    |
| Raking        | 0.047  | 0.049  | 0.117 | 0.11  | 0.115 | 0.12  | 0.125 | 0.911   | 0.931  | 0.885 | 100    |
| $(vanilla)^*$ |        |        |       |       |       |       |       |         |        |       |        |
| MICE*         | 0.149  | 0.148  | 0.094 | 0.092 | 0.095 | 0.175 | 0.176 | 0.641   | 0.646  | 0.997 | 100    |
| MI-RF*        | 0.059  | 0.058  | 0.093 | 0.083 | 0.094 | 0.102 | 0.11  | 0.854   | 0.901  | 0.983 | 100    |
| IPCW-         | -0.046 | -0.066 | 0.307 | 0.269 | 0.297 | 0.273 | 0.304 | 0.910   | 0.942  | 0.185 | 100    |
| TMLE-M        |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-         | -0.039 | -0.043 | 0.244 | 0.21  | 0.241 | 0.214 | 0.245 | 0.902   | 0.947  | 0.283 | 100    |
| TMLE-MTO      |        |        |       |       |       |       |       |         |        |       |        |

Table 90: Synthetic data MAR simulation: census marginal odds ratio (mOR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR (no dependence on Y) scenario. The value of the estimand is 0.362. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.003 | -0.003 | 0.068 | 0.068 | 0.067 | 0.068 | 0.067 | 0.949  | 0.950   | 0.999 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.043 | -0.044 | 0.156 | 0.154 | 0.159 | 0.159 | 0.165 | 0.944  | 0.943   | 0.544 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.27  | -0.270 | 0.068 | 0.069 | 0.066 | 0.279 | 0.278 | 0.022  | 0.022   | 0.260 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | 0.003  | -0.021 | 1.577 | 0.219 | 0.24  | 0.219 | 0.241 | 0.996  | 0.905   | 0.350 | 100    |
| Raking       | -0.007 | -0.006 | 0.117 | 0.11  | 0.115 | 0.111 | 0.116 | 0.946  | 0.930   | 0.885 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.094  | 0.093  | 0.094 | 0.092 | 0.095 | 0.131 | 0.133 | 0.816  | 0.811   | 0.997 | 100    |
| MI-RF        | 0.005  | 0.004  | 0.093 | 0.083 | 0.094 | 0.083 | 0.094 | 0.949  | 0.920   | 0.983 | 100    |
| IPCW-        | -0.101 | -0.121 | 0.307 | 0.269 | 0.297 | 0.287 | 0.321 | 0.935  | 0.892   | 0.185 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.094 | -0.098 | 0.244 | 0.21  | 0.241 | 0.23  | 0.26  | 0.937  | 0.872   | 0.283 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |

Table 91: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 1% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.405. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator  | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|            | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|            |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark  | 0.002  | -0.001 | 0.227 | 0.225 | 0.223 | 0.225 | 0.223 | 0.946   | 0.946  | 0.433 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| Complete-  | -0.187 | -0.177 | 0.416 | 0.4   | 0.391 | 0.442 | 0.43  | 0.920   | 0.927  | 0.088 | 100    |
| case       |        |        |       |       |       |       |       |         |        |       |        |
| Confounded | 0.229  | 0.230  | 0.221 | 0.218 | 0.214 | 0.316 | 0.314 | 0.824   | 0.829  | 0.831 | 100    |
| model      |        |        |       |       |       |       |       |         |        |       |        |
| IPW        | -0.014 | -0.021 | 0.46  | 0.428 | 0.431 | 0.428 | 0.431 | 0.928   | 0.947  | 0.149 | 100    |
| Raking     | 0.005  | 0.000  | 0.255 | 0.259 | 0.255 | 0.259 | 0.255 | 0.949   | 0.952  | 0.347 | 100    |
| (vanilla)  |        |        |       |       |       |       |       |         |        |       |        |
| MICE       | 0.008  | 0.008  | 0.243 | 0.242 | 0.24  | 0.242 | 0.24  | 0.951   | 0.948  | 0.397 | 100    |
| MI-RF      | 0.13   | 0.126  | 0.229 | 0.236 | 0.232 | 0.269 | 0.264 | 0.924   | 0.913  | 0.634 | 100    |
| IPCW-      | -0.057 | -0.061 | 0.492 | 0.44  | 0.474 | 0.444 | 0.477 | 0.925   | 0.945  | 0.140 | 100    |
| TMLE-M     |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-      | -0.052 | -0.059 | 0.467 | 0.417 | 0.445 | 0.42  | 0.449 | 0.922   | 0.948  | 0.163 | 100    |
| TMLE-MTO   |        |        |       |       |       |       |       |         |        |       |        |

Table 92: Synthetic data MAR simulation: census marginal odds ratio (mOR), 1% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.397. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|                    |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark<br>model | 0.011  | 0.008  | 0.227 | 0.225 | 0.223 | 0.226 | 0.223 | 0.948  | 0.947   | 0.433 | 100    |
| Complete-          | -0.179 | -0.169 | 0.416 | 0.4   | 0.391 | 0.438 | 0.426 | 0.930  | 0.920   | 0.088 | 100    |
| case               |        |        |       |       |       |       |       |        |         |       |        |
| Confounded         | 0.238  | 0.238  | 0.221 | 0.218 | 0.214 | 0.323 | 0.32  | 0.818  | 0.808   | 0.831 | 100    |
| model              |        |        |       |       |       |       |       |        |         |       |        |
| IPW                | -0.005 | -0.013 | 0.46  | 0.428 | 0.431 | 0.428 | 0.431 | 0.946  | 0.929   | 0.149 | 100    |
| Raking             | 0.014  | 0.008  | 0.255 | 0.259 | 0.255 | 0.259 | 0.255 | 0.952  | 0.950   | 0.347 | 100    |
| (vanilla)          |        |        |       |       |       |       |       |        |         |       |        |
| MICE               | 0.016  | 0.016  | 0.243 | 0.242 | 0.24  | 0.243 | 0.241 | 0.946  | 0.949   | 0.397 | 100    |
| MI-RF              | 0.138  | 0.135  | 0.229 | 0.236 | 0.232 | 0.274 | 0.268 | 0.906  | 0.919   | 0.634 | 100    |
| IPCW-              | -0.049 | -0.053 | 0.492 | 0.44  | 0.474 | 0.443 | 0.476 | 0.945  | 0.925   | 0.140 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-              | -0.043 | -0.050 | 0.467 | 0.417 | 0.445 | 0.419 | 0.448 | 0.949  | 0.921   | 0.163 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |        |         |       |        |

Table 93: Synthetic data MAR simulation: oracle marginal odds ratio (mOR), 1% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.289. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator          | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Nominal | Oracle | Power | Prop.  |
|--------------------|--------|--------|-------|-------|-------|-------|-------|---------|--------|-------|--------|
|                    | bias   | bias   |       |       |       |       |       | cover-  | cover- |       | com-   |
|                    |        |        |       |       |       |       |       | age     | age    |       | pleted |
| Benchmark          | -0.01  | -0.011 | 0.191 | 0.193 | 0.186 | 0.194 | 0.186 | 0.953   | 0.950  | 0.311 | 100    |
| model              |        |        |       |       |       |       |       |         |        |       |        |
| Complete-          | -0.146 | -0.134 | 0.383 | 0.368 | 0.376 | 0.396 | 0.399 | 0.943   | 0.934  | 0.088 | 100    |
| $case^*$           |        |        |       |       |       |       |       |         |        |       |        |
| Confounded         | -0.51  | -0.509 | 0.218 | 0.223 | 0.211 | 0.557 | 0.551 | 0.364   | 0.356  | 0.147 | 100    |
| $\mathrm{model}^*$ |        |        |       |       |       |       |       |         |        |       |        |
| $IPW^*$            | 0.03   | 0.031  | 0.39  | 0.364 | 0.376 | 0.365 | 0.377 | 0.937   | 0.946  | 0.174 | 100    |
| Raking             | 0.059  | 0.063  | 0.259 | 0.251 | 0.254 | 0.258 | 0.261 | 0.925   | 0.940  | 0.310 | 100    |
| $(vanilla)^*$      |        |        |       |       |       |       |       |         |        |       |        |
| MICE*              | 0.186  | 0.190  | 0.24  | 0.233 | 0.231 | 0.298 | 0.299 | 0.854   | 0.883  | 0.537 | 100    |
| MI-RF*             | -0.077 | -0.077 | 0.221 | 0.229 | 0.215 | 0.241 | 0.228 | 0.948   | 0.934  | 0.155 | 100    |
| IPCW-              | -0.172 | -0.201 | 0.532 | 0.432 | 0.501 | 0.465 | 0.54  | 0.890   | 0.942  | 0.094 | 100    |
| TMLE-M             |        |        |       |       |       |       |       |         |        |       |        |
| IPCW-              | -0.141 | -0.164 | 0.466 | 0.381 | 0.447 | 0.406 | 0.476 | 0.892   | 0.939  | 0.111 | 100    |
| TMLE-MTO           |        |        |       |       |       |       |       |         |        |       |        |

Table 94: Synthetic data MAR simulation: census marginal odds ratio (mOR), 1% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.37. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.011 for coverage. ESE = empirical standard error, ASE = asymptotic standard error, MAD = mean absolute deviation, RMSE = root mean squared error, rRMSE = robust RMSE (using median bias and MAD), Oracle coverage = coverage of a confidence interval based on the ESE, Nominal coverage = coverage of a confidence interval based on the ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

| Estimator    | Mean   | Median | ESE   | ASE   | MAD   | RMSE  | rRMSE | Oracle | Nominal | Power | Prop.  |
|--------------|--------|--------|-------|-------|-------|-------|-------|--------|---------|-------|--------|
|              | bias   | bias   |       |       |       |       |       | cover- | cover-  |       | com-   |
|              |        |        |       |       |       |       |       | age    | age     |       | pleted |
| Benchmark    | -0.011 | -0.005 | 0.205 | 0.208 | 0.198 | 0.208 | 0.198 | 0.951  | 0.956   | 0.421 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| Complete-    | -0.226 | -0.215 | 0.383 | 0.368 | 0.376 | 0.432 | 0.433 | 0.912  | 0.925   | 0.088 | 100    |
| case         |        |        |       |       |       |       |       |        |         |       |        |
| Confounded   | -0.591 | -0.589 | 0.218 | 0.223 | 0.211 | 0.631 | 0.626 | 0.223  | 0.227   | 0.147 | 100    |
| model        |        |        |       |       |       |       |       |        |         |       |        |
| IPW          | -0.051 | -0.049 | 0.39  | 0.364 | 0.376 | 0.367 | 0.379 | 0.953  | 0.941   | 0.174 | 100    |
| Raking       | -0.021 | -0.018 | 0.259 | 0.251 | 0.254 | 0.252 | 0.254 | 0.948  | 0.941   | 0.310 | 100    |
| (vanilla)    |        |        |       |       |       |       |       |        |         |       |        |
| MICE         | 0.105  | 0.109  | 0.24  | 0.233 | 0.231 | 0.256 | 0.255 | 0.924  | 0.908   | 0.537 | 100    |
| MI-RF        | -0.158 | -0.157 | 0.221 | 0.229 | 0.215 | 0.278 | 0.266 | 0.890  | 0.911   | 0.155 | 100    |
| IPCW-        | -0.252 | -0.282 | 0.532 | 0.432 | 0.501 | 0.5   | 0.574 | 0.928  | 0.860   | 0.094 | 100    |
| $TMLE-M^*$   |        |        |       |       |       |       |       |        |         |       |        |
| IPCW-        | -0.221 | -0.244 | 0.466 | 0.381 | 0.447 | 0.441 | 0.509 | 0.928  | 0.863   | 0.111 | 100    |
| $TMLE-MTO^*$ |        |        |       |       |       |       |       |        |         |       |        |