

Subset calibration report: marginal risk difference

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The tables in this section contain performance for estimating the marginal risk difference (mRD).

Results

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

Table 1: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and simple MAR** scenario. The value of the estimand is 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0 | -0.001 | 0.074 | 0.071 | 0.075 | 0.071 | 0.075 | 0.939 | 0.953 | 1.000 | 100 |
| Complete-case | -0.261 | -0.261 | 0.081 | 0.08 | 0.08 | 0.273 | 0.273 | 0.104 | 0.100 | 0.428 | 100 |
| Confounded model | 0.238 | 0.24 | 0.075 | 0.072 | 0.077 | 0.249 | 0.252 | 0.096 | 0.110 | 1.000 | 100 |
| IPW | -0.001 | 0 | 0.132 | 0.135 | 0.133 | 0.135 | 0.133 | 0.950 | 0.951 | 0.868 | 100 |
| Raking (vanilla) | 0 | -0.002 | 0.084 | 0.08 | 0.084 | 0.08 | 0.084 | 0.938 | 0.947 | 0.998 | 100 |
| MICE | 0 | -0.001 | 0.08 | 0.077 | 0.08 | 0.077 | 0.08 | 0.938 | 0.949 | 1.000 | 100 |
| MI-XGB | -0.007 | -0.008 | 0.083 | 0.078 | 0.082 | 0.078 | 0.082 | 0.935 | 0.948 | 0.999 | 100 |
| MI-RF | 0.007 | 0.005 | 0.084 | 0.076 | 0.083 | 0.076 | 0.083 | 0.924 | 0.946 | 0.999 | 100 |
| IPCW-TMLE-M | -0.024 | -0.027 | 0.156 | 0.156 | 0.155 | 0.158 | 0.157 | 0.932 | 0.949 | 0.711 | 100 |
| IPCW-TMLE-MTO | -0.037 | -0.036 | 0.146 | 0.141 | 0.142 | 0.146 | 0.147 | 0.920 | 0.946 | 0.759 | 100 |

Table 2: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and simple MAR** scenario. The value of the estimand is 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.003 | -0.004 | 0.074 | 0.071 | 0.075 | 0.071 | 0.075 | 0.951 | 0.938 | 1.000 | 100 |
| Complete-case | -0.264 | -0.265 | 0.081 | 0.08 | 0.08 | 0.276 | 0.276 | 0.091 | 0.097 | 0.428 | 100 |
| Confounded model | 0.235 | 0.236 | 0.075 | 0.072 | 0.077 | 0.246 | 0.249 | 0.119 | 0.101 | 1.000 | 100 |
| IPW | -0.004 | -0.003 | 0.132 | 0.135 | 0.133 | 0.135 | 0.133 | 0.950 | 0.952 | 0.868 | 100 |
| Raking (vanilla) | -0.004 | -0.005 | 0.084 | 0.08 | 0.084 | 0.08 | 0.084 | 0.947 | 0.938 | 0.998 | 100 |
| MICE | -0.003 | -0.004 | 0.08 | 0.077 | 0.08 | 0.077 | 0.08 | 0.948 | 0.940 | 1.000 | 100 |
| MI-XGB | -0.01 | -0.011 | 0.083 | 0.078 | 0.082 | 0.079 | 0.083 | 0.948 | 0.935 | 0.999 | 100 |
| MI-RF | 0.004 | 0.002 | 0.084 | 0.076 | 0.083 | 0.076 | 0.083 | 0.947 | 0.925 | 0.999 | 100 |
| IPCW-TMLE-M | -0.027 | -0.031 | 0.156 | 0.156 | 0.155 | 0.158 | 0.158 | 0.948 | 0.931 | 0.711 | 100 |
| IPCW-TMLE-MTO | -0.04 | -0.039 | 0.146 | 0.141 | 0.142 | 0.147 | 0.148 | 0.943 | 0.918 | 0.759 | 100 |

Table 3: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.031. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.064 | 0.064 | 0.064 | 0.064 | 0.064 | 0.954 | 0.955 | 0.999 | 100 |
| Complete-case* | -0.197 | -0.199 | 0.085 | 0.084 | 0.084 | 0.214 | 0.216 | 0.360 | 0.355 | 0.279 | 100 |
| Confounded model* | -0.223 | -0.222 | 0.07 | 0.069 | 0.071 | 0.233 | 0.233 | 0.107 | 0.104 | 0.260 | 100 |
| IPW* | 0.047 | 0.044 | 0.134 | 0.136 | 0.135 | 0.144 | 0.142 | 0.948 | 0.939 | 0.779 | 100 |
| Raking (vanilla)* | 0.054 | 0.055 | 0.081 | 0.082 | 0.081 | 0.098 | 0.098 | 0.904 | 0.896 | 0.996 | 100 |
| MICE* | 0.122 | 0.121 | 0.082 | 0.082 | 0.083 | 0.147 | 0.147 | 0.698 | 0.688 | 1.000 | 100 |
| MI-XGB* | 0.093 | 0.093 | 0.08 | 0.08 | 0.08 | 0.123 | 0.123 | 0.797 | 0.792 | 0.999 | 100 |
| MI-RF* | 0.061 | 0.061 | 0.082 | 0.079 | 0.082 | 0.1 | 0.103 | 0.877 | 0.886 | 0.998 | 100 |
| IPCW-TMLE-M | -0.055 | -0.075 | 0.187 | 0.173 | 0.182 | 0.182 | 0.197 | 0.892 | 0.951 | 0.284 | 100 |
| IPCW-TMLE-MTO | -0.064 | -0.069 | 0.145 | 0.136 | 0.143 | 0.15 | 0.158 | 0.888 | 0.938 | 0.453 | 100 |
| IPCW-a-TMLE-M | -0.058 | -0.076 | 0.187 | 0.172 | 0.184 | 0.182 | 0.199 | 0.888 | 0.951 | 0.280 | 100 |
| IPCW-a-TMLE-MTO | -0.08 | -0.084 | 0.137 | 0.125 | 0.136 | 0.148 | 0.16 | 0.847 | 0.914 | 0.468 | 100 |

Table 4: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.037. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | 0.002 | 0.002 | 0.073 | 0.072 | 0.073 | 0.072 | 0.073 | 0.949 | 0.947 | 1.000 | 100 |
| Complete-case | -0.249 | -0.251 | 0.085 | 0.084 | 0.084 | 0.263 | 0.265 | 0.164 | 0.176 | 0.279 | 100 |
| Confounded model | -0.275 | -0.275 | 0.07 | 0.069 | 0.071 | 0.284 | 0.284 | 0.023 | 0.023 | 0.260 | 100 |
| IPW | -0.005 | -0.009 | 0.134 | 0.136 | 0.135 | 0.136 | 0.136 | 0.953 | 0.953 | 0.779 | 100 |
| Raking (vanilla) | 0.001 | 0.002 | 0.081 | 0.082 | 0.081 | 0.082 | 0.081 | 0.950 | 0.950 | 0.996 | 100 |
| MICE | 0.069 | 0.069 | 0.082 | 0.082 | 0.083 | 0.108 | 0.107 | 0.867 | 0.873 | 1.000 | 100 |
| MI-XGB | 0.041 | 0.041 | 0.08 | 0.08 | 0.08 | 0.09 | 0.09 | 0.918 | 0.923 | 0.999 | 100 |
| MI-RF | 0.009 | 0.009 | 0.082 | 0.079 | 0.082 | 0.079 | 0.083 | 0.950 | 0.935 | 0.998 | 100 |
| IPCW-TMLE-M* | -0.108 | -0.128 | 0.187 | 0.173 | 0.182 | 0.204 | 0.222 | 0.926 | 0.823 | 0.284 | 100 |
| IPCW-TMLE-MTO* | -0.116 | -0.121 | 0.145 | 0.136 | 0.143 | 0.179 | 0.187 | 0.880 | 0.795 | 0.453 | 100 |
| IPCW-a-TMLE-M* | -0.111 | -0.129 | 0.187 | 0.172 | 0.184 | 0.205 | 0.225 | 0.925 | 0.817 | 0.280 | 100 |
| IPCW-a-TMLE-MTO* | -0.132 | -0.136 | 0.137 | 0.125 | 0.136 | 0.182 | 0.192 | 0.840 | 0.739 | 0.468 | 100 |

Table 5: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and complex MAR** scenario. The value of the estimand is 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.002 | 0.073 | 0.071 | 0.072 | 0.071 | 0.073 | 0.941 | 0.947 | 1.000 | 100 |
| Complete-case | 0.198 | 0.198 | 0.093 | 0.092 | 0.095 | 0.218 | 0.22 | 0.426 | 0.436 | 1.000 | 100 |
| Confounded model | 0.236 | 0.236 | 0.074 | 0.072 | 0.073 | 0.247 | 0.247 | 0.101 | 0.112 | 1.000 | 100 |
| IPW | 0.123 | 0.124 | 0.094 | 0.098 | 0.097 | 0.157 | 0.157 | 0.774 | 0.746 | 1.000 | 100 |
| Raking (vanilla) | -0.004 | -0.004 | 0.077 | 0.073 | 0.077 | 0.073 | 0.077 | 0.936 | 0.950 | 1.000 | 100 |
| MICE | -0.002 | -0.002 | 0.076 | 0.074 | 0.076 | 0.074 | 0.076 | 0.942 | 0.948 | 1.000 | 100 |
| MI-RF | -0.009 | -0.008 | 0.077 | 0.074 | 0.078 | 0.075 | 0.078 | 0.940 | 0.948 | 1.000 | 100 |
| IPCW-TMLE-M | 0.038 | 0.036 | 0.106 | 0.118 | 0.109 | 0.124 | 0.114 | 0.975 | 0.934 | 0.990 | 100 |
| IPCW-TMLE-MTO | 0.044 | 0.043 | 0.103 | 0.11 | 0.105 | 0.118 | 0.113 | 0.957 | 0.930 | 0.994 | 100 |
| IPCW-a-TMLE-M | 0.035 | 0.032 | 0.108 | 0.119 | 0.11 | 0.124 | 0.114 | 0.973 | 0.936 | 0.984 | 100 |
| IPCW-a-TMLE-MTO | 0.044 | 0.041 | 0.104 | 0.109 | 0.106 | 0.118 | 0.114 | 0.954 | 0.927 | 0.994 | 100 |

Table 6: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and complex MAR** scenario. The value of the estimand is 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.005 | -0.006 | 0.073 | 0.071 | 0.072 | 0.071 | 0.073 | 0.946 | 0.942 | 1.000 | 100 |
| Complete-case | 0.195 | 0.195 | 0.093 | 0.092 | 0.095 | 0.215 | 0.217 | 0.450 | 0.440 | 1.000 | 100 |
| Confounded model | 0.233 | 0.233 | 0.074 | 0.072 | 0.073 | 0.244 | 0.244 | 0.118 | 0.108 | 1.000 | 100 |
| IPW | 0.12 | 0.12 | 0.094 | 0.098 | 0.097 | 0.154 | 0.155 | 0.754 | 0.788 | 1.000 | 100 |
| Raking (vanilla) | -0.007 | -0.007 | 0.077 | 0.073 | 0.077 | 0.074 | 0.077 | 0.949 | 0.936 | 1.000 | 100 |
| MICE | -0.006 | -0.005 | 0.076 | 0.074 | 0.076 | 0.074 | 0.076 | 0.950 | 0.945 | 1.000 | 100 |
| MI-RF | -0.013 | -0.012 | 0.077 | 0.074 | 0.078 | 0.075 | 0.079 | 0.946 | 0.936 | 1.000 | 100 |
| IPCW-TMLE-M | 0.034 | 0.033 | 0.106 | 0.118 | 0.109 | 0.123 | 0.113 | 0.939 | 0.977 | 0.990 | 100 |
| IPCW-TMLE-MTO | 0.041 | 0.039 | 0.103 | 0.11 | 0.105 | 0.117 | 0.112 | 0.934 | 0.958 | 0.994 | 100 |
| IPCW-a-TMLE-M | 0.032 | 0.029 | 0.108 | 0.119 | 0.11 | 0.123 | 0.113 | 0.939 | 0.974 | 0.984 | 100 |
| IPCW-a-TMLE-MTO | 0.04 | 0.037 | 0.104 | 0.109 | 0.106 | 0.117 | 0.113 | 0.930 | 0.956 | 0.994 | 100 |

Table 7: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and complex MAR** scenario. The value of the estimand is 0.031. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.001 | 0.063 | 0.064 | 0.064 | 0.064 | 0.064 | 0.957 | 0.956 | 0.998 | 100 |
| Complete-case* | 0.247 | 0.246 | 0.098 | 0.099 | 0.101 | 0.267 | 0.266 | 0.296 | 0.294 | 1.000 | 100 |
| Confounded model* | -0.225 | -0.224 | 0.068 | 0.069 | 0.068 | 0.235 | 0.234 | 0.098 | 0.088 | 0.242 | 100 |
| IPW* | 0.132 | 0.132 | 0.097 | 0.098 | 0.097 | 0.165 | 0.164 | 0.746 | 0.724 | 0.997 | 100 |
| Raking (vanilla)* | 0.057 | 0.057 | 0.076 | 0.074 | 0.079 | 0.093 | 0.097 | 0.882 | 0.890 | 0.999 | 100 |
| MICE* | 0.102 | 0.102 | 0.076 | 0.077 | 0.079 | 0.127 | 0.129 | 0.735 | 0.729 | 1.000 | 100 |
| MI-RF* | 0.055 | 0.054 | 0.076 | 0.076 | 0.08 | 0.094 | 0.097 | 0.896 | 0.895 | 0.999 | 100 |
| IPCW-TMLE-M | 0.023 | 0.018 | 0.121 | 0.127 | 0.121 | 0.129 | 0.123 | 0.961 | 0.946 | 0.807 | 100 |
| IPCW-TMLE-MTO | 0.011 | 0.006 | 0.103 | 0.102 | 0.103 | 0.102 | 0.104 | 0.950 | 0.951 | 0.912 | 100 |
| IPCW-a-TMLE-M | 0.031 | 0.028 | 0.124 | 0.127 | 0.125 | 0.131 | 0.128 | 0.958 | 0.940 | 0.820 | 100 |
| IPCW-a-TMLE-MTO | 0.017 | 0.013 | 0.104 | 0.101 | 0.102 | 0.102 | 0.103 | 0.945 | 0.945 | 0.920 | 100 |

Table 8: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and complex MAR** scenario. The value of the estimand is 0.037. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.071 | 0.072 | 0.071 | 0.072 | 0.071 | 0.954 | 0.960 | 1.000 | 100 |
| Complete-case | 0.195 | 0.193 | 0.098 | 0.099 | 0.101 | 0.219 | 0.218 | 0.498 | 0.502 | 1.000 | 100 |
| Confounded model | -0.277 | -0.277 | 0.068 | 0.069 | 0.068 | 0.286 | 0.285 | 0.020 | 0.021 | 0.242 | 100 |
| IPW | 0.08 | 0.079 | 0.097 | 0.098 | 0.097 | 0.127 | 0.126 | 0.870 | 0.887 | 0.997 | 100 |
| Raking (vanilla) | 0.004 | 0.004 | 0.076 | 0.074 | 0.079 | 0.074 | 0.079 | 0.951 | 0.944 | 0.999 | 100 |
| MICE | 0.049 | 0.049 | 0.076 | 0.077 | 0.079 | 0.091 | 0.093 | 0.906 | 0.908 | 1.000 | 100 |
| MI-RF | 0.003 | 0.002 | 0.076 | 0.076 | 0.08 | 0.076 | 0.08 | 0.948 | 0.948 | 0.999 | 100 |
| IPCW-TMLE-M* | -0.03 | -0.035 | 0.121 | 0.127 | 0.121 | 0.13 | 0.126 | 0.947 | 0.938 | 0.807 | 100 |
| IPCW-TMLE-MTO* | -0.042 | -0.047 | 0.103 | 0.102 | 0.103 | 0.11 | 0.114 | 0.929 | 0.917 | 0.912 | 100 |
| IPCW-a-TMLE-M* | -0.021 | -0.025 | 0.124 | 0.127 | 0.125 | 0.129 | 0.127 | 0.950 | 0.940 | 0.820 | 100 |
| IPCW-a-TMLE-MTO* | -0.036 | -0.04 | 0.104 | 0.101 | 0.102 | 0.107 | 0.11 | 0.936 | 0.919 | 0.920 | 100 |

MAR: 12% outcome proportion, 80% missingness proportion

Table 9: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and simple MAR** scenario. The value of the estimand is 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0.003 | 0.003 | 0.07 | 0.071 | 0.069 | 0.071 | 0.069 | 0.949 | 0.947 | 1.000 | 100 |
| Complete-case | -0.251 | -0.251 | 0.12 | 0.12 | 0.123 | 0.278 | 0.279 | 0.442 | 0.436 | 0.224 | 100 |
| Confounded model | 0.241 | 0.241 | 0.071 | 0.072 | 0.071 | 0.252 | 0.251 | 0.069 | 0.066 | 1.000 | 100 |
| IPW | 0.002 | -0.003 | 0.28 | 0.279 | 0.278 | 0.279 | 0.278 | 0.944 | 0.951 | 0.267 | 100 |
| Raking (vanilla) | 0.001 | 0.002 | 0.113 | 0.111 | 0.11 | 0.111 | 0.11 | 0.939 | 0.944 | 0.942 | 100 |
| MICE | 0.004 | 0.004 | 0.098 | 0.097 | 0.095 | 0.097 | 0.095 | 0.949 | 0.950 | 0.981 | 100 |
| MI-RF | 0.072 | 0.075 | 0.101 | 0.083 | 0.096 | 0.11 | 0.122 | 0.810 | 0.895 | 0.998 | 100 |
| IPCW-TMLE-M | -0.048 | -0.078 | 0.313 | 0.296 | 0.294 | 0.3 | 0.304 | 0.913 | 0.952 | 0.167 | 100 |
| IPCW-TMLE-MTO | -0.066 | -0.087 | 0.283 | 0.258 | 0.279 | 0.266 | 0.293 | 0.892 | 0.945 | 0.230 | 100 |

Table 10: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and simple MAR** scenario. The value of the estimand is 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.07 | 0.071 | 0.069 | 0.071 | 0.069 | 0.947 | 0.948 | 1.000 | 100 |
| Complete-case | -0.254 | -0.254 | 0.12 | 0.12 | 0.123 | 0.281 | 0.282 | 0.424 | 0.432 | 0.224 | 100 |
| Confounded model | 0.238 | 0.238 | 0.071 | 0.072 | 0.071 | 0.249 | 0.248 | 0.077 | 0.079 | 1.000 | 100 |
| IPW | -0.002 | -0.006 | 0.28 | 0.279 | 0.278 | 0.279 | 0.278 | 0.952 | 0.943 | 0.267 | 100 |
| Raking (vanilla) | -0.002 | -0.001 | 0.113 | 0.111 | 0.11 | 0.111 | 0.11 | 0.942 | 0.938 | 0.942 | 100 |
| MICE | 0 | 0.001 | 0.098 | 0.097 | 0.095 | 0.097 | 0.095 | 0.951 | 0.949 | 0.981 | 100 |
| MI-RF | 0.068 | 0.072 | 0.101 | 0.083 | 0.096 | 0.108 | 0.12 | 0.897 | 0.816 | 0.998 | 100 |
| IPCW-TMLE-M | -0.052 | -0.081 | 0.313 | 0.296 | 0.294 | 0.301 | 0.305 | 0.951 | 0.910 | 0.167 | 100 |
| IPCW-TMLE-MTO | -0.07 | -0.09 | 0.283 | 0.258 | 0.279 | 0.267 | 0.294 | 0.946 | 0.891 | 0.230 | 100 |

Table 11: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.031. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | -0.003 | -0.002 | 0.066 | 0.064 | 0.065 | 0.064 | 0.065 | 0.940 | 0.946 | 0.998 | 100 |
| Complete-case* | -0.197 | -0.199 | 0.134 | 0.132 | 0.135 | 0.237 | 0.241 | 0.652 | 0.682 | 0.119 | 100 |
| Confounded model* | -0.226 | -0.225 | 0.069 | 0.069 | 0.07 | 0.236 | 0.236 | 0.103 | 0.098 | 0.250 | 100 |
| IPW* | 0.035 | 0.025 | 0.297 | 0.274 | 0.286 | 0.276 | 0.287 | 0.933 | 0.958 | 0.219 | 100 |
| Raking (vanilla)* | 0.048 | 0.046 | 0.12 | 0.117 | 0.122 | 0.126 | 0.13 | 0.926 | 0.932 | 0.872 | 100 |
| MICE* | 0.142 | 0.141 | 0.119 | 0.113 | 0.122 | 0.181 | 0.186 | 0.760 | 0.774 | 0.984 | 100 |
| MI-RF* | 0.062 | 0.059 | 0.112 | 0.086 | 0.114 | 0.106 | 0.128 | 0.819 | 0.912 | 0.972 | 100 |
| IPCW-TMLE-M | -0.09 | -0.132 | 0.366 | 0.315 | 0.339 | 0.327 | 0.364 | 0.842 | 0.955 | 0.074 | 100 |
| IPCW-TMLE-MTO | -0.114 | -0.134 | 0.277 | 0.243 | 0.277 | 0.269 | 0.308 | 0.843 | 0.939 | 0.119 | 100 |

Table 12: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.037. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | -0.001 | -0.002 | 0.074 | 0.072 | 0.075 | 0.073 | 0.075 | 0.949 | 0.945 | 0.999 | 100 |
| Complete-case | -0.25 | -0.252 | 0.134 | 0.132 | 0.135 | 0.283 | 0.286 | 0.526 | 0.515 | 0.119 | 100 |
| Confounded model | -0.279 | -0.278 | 0.069 | 0.069 | 0.07 | 0.287 | 0.286 | 0.020 | 0.021 | 0.250 | 100 |
| IPW | -0.017 | -0.027 | 0.297 | 0.274 | 0.286 | 0.275 | 0.287 | 0.959 | 0.931 | 0.219 | 100 |
| Raking (vanilla) | -0.004 | -0.006 | 0.12 | 0.117 | 0.122 | 0.117 | 0.122 | 0.950 | 0.940 | 0.872 | 100 |
| MICE | 0.089 | 0.088 | 0.119 | 0.113 | 0.122 | 0.144 | 0.151 | 0.885 | 0.881 | 0.984 | 100 |
| MI-RF | 0.009 | 0.006 | 0.112 | 0.086 | 0.114 | 0.087 | 0.114 | 0.947 | 0.868 | 0.972 | 100 |
| IPCW-TMLE-M* | -0.143 | -0.185 | 0.366 | 0.315 | 0.339 | 0.345 | 0.386 | 0.948 | 0.799 | 0.074 | 100 |
| IPCW-TMLE-MTO* | -0.167 | -0.186 | 0.277 | 0.243 | 0.277 | 0.295 | 0.334 | 0.918 | 0.796 | 0.119 | 100 |

Table 13: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and complex MAR** scenario. The value of the estimand is 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.072 | 0.071 | 0.072 | 0.071 | 0.072 | 0.944 | 0.950 | 1.000 | 100 |
| Complete-case | 0.719 | 0.717 | 0.179 | 0.18 | 0.176 | 0.742 | 0.738 | 0.015 | 0.018 | 1.000 | 100 |
| Confounded model | 0.237 | 0.238 | 0.074 | 0.072 | 0.072 | 0.248 | 0.249 | 0.101 | 0.116 | 1.000 | 100 |
| IPW | 0.26 | 0.26 | 0.169 | 0.17 | 0.168 | 0.311 | 0.31 | 0.694 | 0.675 | 0.986 | 100 |
| Raking (vanilla) | -0.012 | -0.013 | 0.097 | 0.098 | 0.096 | 0.098 | 0.097 | 0.947 | 0.946 | 0.978 | 100 |
| MICE | 0.003 | 0.003 | 0.087 | 0.086 | 0.089 | 0.086 | 0.089 | 0.951 | 0.954 | 0.998 | 100 |
| MI-RF | -0.003 | -0.001 | 0.09 | 0.081 | 0.093 | 0.081 | 0.093 | 0.926 | 0.954 | 0.999 | 100 |
| IPCW-TMLE-M | 0.049 | 0.038 | 0.184 | 0.202 | 0.178 | 0.208 | 0.182 | 0.976 | 0.941 | 0.646 | 100 |
| IPCW-TMLE-MTO | 0.091 | 0.083 | 0.174 | 0.181 | 0.171 | 0.203 | 0.19 | 0.946 | 0.910 | 0.824 | 100 |

Table 14: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and complex MAR** scenario. The value of the estimand is 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.004 | -0.004 | 0.072 | 0.071 | 0.072 | 0.071 | 0.072 | 0.948 | 0.943 | 1.000 | 100 |
| Complete-case | 0.716 | 0.713 | 0.179 | 0.18 | 0.176 | 0.738 | 0.735 | 0.018 | 0.015 | 1.000 | 100 |
| Confounded model | 0.234 | 0.235 | 0.074 | 0.072 | 0.072 | 0.245 | 0.246 | 0.124 | 0.111 | 1.000 | 100 |
| IPW | 0.257 | 0.257 | 0.169 | 0.17 | 0.168 | 0.308 | 0.307 | 0.684 | 0.701 | 0.986 | 100 |
| Raking (vanilla) | -0.015 | -0.016 | 0.097 | 0.098 | 0.096 | 0.099 | 0.097 | 0.945 | 0.947 | 0.978 | 100 |
| MICE | 0 | 0 | 0.087 | 0.086 | 0.089 | 0.086 | 0.089 | 0.954 | 0.952 | 0.998 | 100 |
| MI-RF | -0.006 | -0.005 | 0.09 | 0.081 | 0.093 | 0.081 | 0.093 | 0.952 | 0.925 | 0.999 | 100 |
| IPCW-TMLE-M | 0.045 | 0.035 | 0.184 | 0.202 | 0.178 | 0.207 | 0.181 | 0.942 | 0.975 | 0.646 | 100 |
| IPCW-TMLE-MTO | 0.088 | 0.08 | 0.174 | 0.181 | 0.171 | 0.201 | 0.188 | 0.912 | 0.946 | 0.824 | 100 |

Table 15: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and complex MAR** scenario. The value of the estimand is 0.031. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.003 | -0.004 | 0.064 | 0.064 | 0.065 | 0.064 | 0.065 | 0.948 | 0.952 | 1.000 | 100 |
| Complete-case* | 0.707 | 0.699 | 0.196 | 0.199 | 0.193 | 0.734 | 0.726 | 0.040 | 0.043 | 0.999 | 100 |
| Confounded model* | -0.224 | -0.224 | 0.069 | 0.069 | 0.068 | 0.234 | 0.234 | 0.109 | 0.106 | 0.252 | 100 |
| IPW* | 0.148 | 0.144 | 0.16 | 0.161 | 0.16 | 0.219 | 0.215 | 0.881 | 0.851 | 0.863 | 100 |
| Raking (vanilla)* | 0.067 | 0.065 | 0.104 | 0.104 | 0.102 | 0.124 | 0.121 | 0.914 | 0.903 | 0.970 | 100 |
| MICE* | 0.208 | 0.205 | 0.099 | 0.092 | 0.097 | 0.228 | 0.227 | 0.393 | 0.450 | 1.000 | 100 |
| MI-RF* | 0.13 | 0.128 | 0.096 | 0.084 | 0.097 | 0.155 | 0.161 | 0.647 | 0.734 | 0.999 | 100 |
| IPCW-TMLE-M | 0.031 | 0.017 | 0.199 | 0.214 | 0.189 | 0.216 | 0.19 | 0.972 | 0.939 | 0.319 | 100 |
| IPCW-TMLE-MTO | 0.025 | 0.015 | 0.171 | 0.169 | 0.163 | 0.171 | 0.164 | 0.955 | 0.945 | 0.518 | 100 |

Table 16: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and complex MAR** scenario. The value of the estimand is 0.037. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.001 | -0.001 | 0.073 | 0.072 | 0.073 | 0.072 | 0.073 | 0.953 | 0.949 | 1.000 | 100 |
| Complete-case | 0.654 | 0.647 | 0.196 | 0.199 | 0.193 | 0.684 | 0.675 | 0.079 | 0.072 | 0.999 | 100 |
| Confounded model | -0.276 | -0.276 | 0.069 | 0.069 | 0.068 | 0.285 | 0.285 | 0.020 | 0.023 | 0.252 | 100 |
| IPW | 0.095 | 0.092 | 0.16 | 0.161 | 0.16 | 0.187 | 0.184 | 0.912 | 0.932 | 0.863 | 100 |
| Raking (vanilla) | 0.015 | 0.013 | 0.104 | 0.104 | 0.102 | 0.105 | 0.103 | 0.947 | 0.952 | 0.970 | 100 |
| MICE | 0.156 | 0.153 | 0.099 | 0.092 | 0.097 | 0.181 | 0.181 | 0.662 | 0.615 | 1.000 | 100 |
| MI-RF | 0.078 | 0.076 | 0.096 | 0.084 | 0.097 | 0.114 | 0.123 | 0.880 | 0.830 | 0.999 | 100 |
| IPCW-TMLE-M* | -0.022 | -0.035 | 0.199 | 0.214 | 0.189 | 0.215 | 0.192 | 0.951 | 0.957 | 0.319 | 100 |
| IPCW-TMLE-MTO* | -0.027 | -0.038 | 0.171 | 0.169 | 0.163 | 0.171 | 0.167 | 0.953 | 0.942 | 0.518 | 100 |

MAR: 5% outcome proportion, 40% missingness proportion

Table 17: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and simple MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover- age | Oracle cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------------|----------------------|-------|----------------------|
| Benchmark model | 0 | -0.001 | 0.048 | 0.048 | 0.05 | 0.048 | 0.05 | 0.944 | 0.947 | 0.974 | 100 |
| Complete-case | -0.124 | -0.123 | 0.053 | 0.052 | 0.053 | 0.134 | 0.134 | 0.338 | 0.345 | 0.233 | 100 |
| Confounded model | 0.111 | 0.112 | 0.05 | 0.049 | 0.051 | 0.122 | 0.123 | 0.382 | 0.393 | 1.000 | 100 |
| IPW | 0 | 0 | 0.096 | 0.095 | 0.095 | 0.095 | 0.095 | 0.941 | 0.948 | 0.515 | 100 |
| Raking (vanilla) | 0 | -0.001 | 0.054 | 0.054 | 0.054 | 0.054 | 0.054 | 0.950 | 0.952 | 0.940 | 100 |
| MICE | 0 | 0.001 | 0.053 | 0.052 | 0.052 | 0.052 | 0.052 | 0.947 | 0.949 | 0.952 | 100 |
| MI-RF | 0.019 | 0.019 | 0.054 | 0.052 | 0.054 | 0.055 | 0.057 | 0.927 | 0.939 | 0.976 | 100 |
| IPCW-TMLE-M | -0.014 | -0.018 | 0.107 | 0.104 | 0.103 | 0.105 | 0.104 | 0.929 | 0.947 | 0.370 | 100 |
| IPCW-TMLE-MTO | -0.018 | -0.021 | 0.1 | 0.096 | 0.097 | 0.097 | 0.099 | 0.920 | 0.942 | 0.423 | 100 |
| r-IPCW-TMLE-MTO | -0.019 | -0.022 | 0.1 | 0.096 | 0.098 | 0.097 | 0.1 | 0.919 | 0.944 | 0.418 | 100 |

Table 18: **Synthetic data MAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and simple MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover- age | Nominal cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|----------------------|-----------------------|-------|----------------------|
| Benchmark model | 0.003 | 0.003 | 0.048 | 0.048 | 0.05 | 0.048 | 0.05 | 0.948 | 0.947 | 0.974 | 100 |
| Complete-case | -0.121 | -0.12 | 0.053 | 0.052 | 0.053 | 0.131 | 0.131 | 0.369 | 0.363 | 0.233 | 100 |
| Confounded model | 0.114 | 0.115 | 0.05 | 0.049 | 0.051 | 0.125 | 0.125 | 0.372 | 0.357 | 1.000 | 100 |
| IPW | 0.004 | 0.003 | 0.096 | 0.095 | 0.095 | 0.095 | 0.095 | 0.950 | 0.942 | 0.515 | 100 |
| Raking (vanilla) | 0.003 | 0.002 | 0.054 | 0.054 | 0.054 | 0.054 | 0.054 | 0.955 | 0.952 | 0.940 | 100 |
| MICE | 0.004 | 0.004 | 0.053 | 0.052 | 0.052 | 0.052 | 0.053 | 0.948 | 0.948 | 0.952 | 100 |
| MI-RF | 0.022 | 0.022 | 0.054 | 0.052 | 0.054 | 0.056 | 0.058 | 0.935 | 0.920 | 0.976 | 100 |
| IPCW-TMLE-M | -0.01 | -0.014 | 0.107 | 0.104 | 0.103 | 0.105 | 0.104 | 0.948 | 0.932 | 0.370 | 100 |
| IPCW-TMLE-MTO | -0.015 | -0.018 | 0.1 | 0.096 | 0.097 | 0.097 | 0.099 | 0.946 | 0.922 | 0.423 | 100 |
| r-IPCW-TMLE-MTO | -0.016 | -0.019 | 0.1 | 0.096 | 0.098 | 0.097 | 0.1 | 0.946 | 0.923 | 0.418 | 100 |

Table 19: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.015. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | 0.002 | 0.001 | 0.044 | 0.046 | 0.043 | 0.046 | 0.043 | 0.953 | 0.945 | 0.936 | 100 |
| Complete-case* | -0.092 | -0.093 | 0.058 | 0.058 | 0.06 | 0.109 | 0.111 | 0.632 | 0.635 | 0.164 | 100 |
| Confounded model* | -0.139 | -0.139 | 0.048 | 0.049 | 0.047 | 0.147 | 0.147 | 0.182 | 0.165 | 0.058 | 100 |
| IPW* | 0.036 | 0.032 | 0.097 | 0.098 | 0.095 | 0.104 | 0.1 | 0.952 | 0.933 | 0.477 | 100 |
| Raking (vanilla)* | 0.036 | 0.035 | 0.059 | 0.06 | 0.059 | 0.069 | 0.068 | 0.920 | 0.908 | 0.898 | 100 |
| MICE* | 0.085 | 0.084 | 0.06 | 0.06 | 0.06 | 0.104 | 0.103 | 0.721 | 0.707 | 0.985 | 100 |
| MI-RF* | 0.045 | 0.045 | 0.058 | 0.056 | 0.057 | 0.072 | 0.073 | 0.880 | 0.883 | 0.946 | 100 |
| IPCW-TMLE-M | -0.028 | -0.045 | 0.144 | 0.124 | 0.126 | 0.127 | 0.134 | 0.872 | 0.958 | 0.099 | 100 |
| IPCW-TMLE-MTO | -0.032 | -0.04 | 0.109 | 0.098 | 0.104 | 0.103 | 0.112 | 0.883 | 0.946 | 0.201 | 100 |
| r-IPCW-TMLE-MTO | -0.014 | -0.022 | 0.112 | 0.099 | 0.109 | 0.1 | 0.111 | 0.900 | 0.949 | 0.263 | 100 |

Table 20: **Synthetic data MAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | -0.003 | -0.003 | 0.05 | 0.052 | 0.051 | 0.052 | 0.051 | 0.948 | 0.953 | 0.971 | 100 |
| Complete-case | -0.132 | -0.132 | 0.058 | 0.058 | 0.06 | 0.144 | 0.145 | 0.370 | 0.381 | 0.164 | 100 |
| Confounded model | -0.178 | -0.179 | 0.048 | 0.049 | 0.047 | 0.185 | 0.185 | 0.046 | 0.051 | 0.058 | 100 |
| IPW | -0.003 | -0.008 | 0.097 | 0.098 | 0.095 | 0.098 | 0.095 | 0.952 | 0.945 | 0.477 | 100 |
| Raking (vanilla) | -0.004 | -0.005 | 0.059 | 0.06 | 0.059 | 0.06 | 0.059 | 0.946 | 0.950 | 0.898 | 100 |
| MICE | 0.046 | 0.045 | 0.06 | 0.06 | 0.06 | 0.076 | 0.075 | 0.884 | 0.892 | 0.985 | 100 |
| MI-RF | 0.005 | 0.006 | 0.058 | 0.056 | 0.057 | 0.056 | 0.058 | 0.948 | 0.941 | 0.946 | 100 |
| IPCW-TMLE-M* | -0.067 | -0.085 | 0.144 | 0.124 | 0.126 | 0.141 | 0.152 | 0.949 | 0.797 | 0.099 | 100 |
| IPCW-TMLE-MTO* | -0.072 | -0.08 | 0.109 | 0.098 | 0.104 | 0.121 | 0.131 | 0.910 | 0.784 | 0.201 | 100 |
| r-IPCW-TMLE-MTO* | -0.054 | -0.061 | 0.112 | 0.099 | 0.109 | 0.113 | 0.125 | 0.931 | 0.823 | 0.263 | 100 |

Table 21: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and complex MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | -0.004 | -0.003 | 0.047 | 0.048 | 0.046 | 0.048 | 0.046 | 0.948 | 0.943 | 0.968 | 100 |
| Complete-case | 0.101 | 0.102 | 0.062 | 0.063 | 0.062 | 0.119 | 0.119 | 0.654 | 0.632 | 0.998 | 100 |
| Confounded model | 0.108 | 0.108 | 0.048 | 0.049 | 0.047 | 0.119 | 0.118 | 0.402 | 0.389 | 1.000 | 100 |
| IPW | 0.063 | 0.062 | 0.064 | 0.067 | 0.063 | 0.092 | 0.088 | 0.867 | 0.832 | 0.976 | 100 |
| Raking (vanilla) | -0.006 | -0.005 | 0.049 | 0.049 | 0.049 | 0.05 | 0.05 | 0.943 | 0.943 | 0.958 | 100 |
| MICE | -0.004 | -0.003 | 0.049 | 0.05 | 0.048 | 0.05 | 0.048 | 0.951 | 0.946 | 0.963 | 100 |
| MI-RF | -0.002 | -0.001 | 0.05 | 0.05 | 0.05 | 0.05 | 0.05 | 0.952 | 0.948 | 0.962 | 100 |
| IPCW-TMLE-M | 0.032 | 0.031 | 0.073 | 0.08 | 0.073 | 0.086 | 0.079 | 0.970 | 0.928 | 0.853 | 100 |
| IPCW-TMLE-MTO | 0.037 | 0.035 | 0.07 | 0.074 | 0.07 | 0.083 | 0.078 | 0.952 | 0.912 | 0.900 | 100 |
| IPCW-a-TMLE-M | 0.035 | 0.033 | 0.074 | 0.08 | 0.074 | 0.087 | 0.081 | 0.964 | 0.919 | 0.854 | 100 |
| IPCW-a-TMLE-MTO | 0.04 | 0.039 | 0.072 | 0.074 | 0.069 | 0.084 | 0.079 | 0.940 | 0.913 | 0.911 | 100 |
| r-IPCW-TMLE-MTO | 0.034 | 0.033 | 0.069 | 0.074 | 0.07 | 0.081 | 0.077 | 0.952 | 0.920 | 0.894 | 100 |

Table 22: **Synthetic data MAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and complex MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | -0.001 | 0 | 0.047 | 0.048 | 0.046 | 0.048 | 0.046 | 0.945 | 0.950 | 0.968 | 100 |
| Complete-case | 0.104 | 0.105 | 0.062 | 0.063 | 0.062 | 0.122 | 0.122 | 0.615 | 0.633 | 0.998 | 100 |
| Confounded model | 0.111 | 0.111 | 0.048 | 0.049 | 0.047 | 0.122 | 0.12 | 0.365 | 0.378 | 1.000 | 100 |
| IPW | 0.066 | 0.065 | 0.064 | 0.067 | 0.063 | 0.094 | 0.09 | 0.823 | 0.857 | 0.976 | 100 |
| Raking (vanilla) | -0.003 | -0.002 | 0.049 | 0.049 | 0.049 | 0.049 | 0.05 | 0.946 | 0.946 | 0.958 | 100 |
| MICE | -0.001 | 0 | 0.049 | 0.05 | 0.048 | 0.05 | 0.048 | 0.948 | 0.955 | 0.963 | 100 |
| MI-RF | 0.001 | 0.002 | 0.05 | 0.05 | 0.05 | 0.05 | 0.05 | 0.946 | 0.948 | 0.962 | 100 |
| IPCW-TMLE-M | 0.035 | 0.034 | 0.073 | 0.08 | 0.073 | 0.087 | 0.081 | 0.924 | 0.970 | 0.853 | 100 |
| IPCW-TMLE-MTO | 0.041 | 0.039 | 0.07 | 0.074 | 0.07 | 0.084 | 0.08 | 0.906 | 0.946 | 0.900 | 100 |
| IPCW-a-TMLE-M | 0.038 | 0.036 | 0.074 | 0.08 | 0.074 | 0.088 | 0.083 | 0.917 | 0.962 | 0.854 | 100 |
| IPCW-a-TMLE-MTO | 0.044 | 0.042 | 0.072 | 0.074 | 0.069 | 0.085 | 0.081 | 0.906 | 0.935 | 0.911 | 100 |
| r-IPCW-TMLE-MTO | 0.037 | 0.036 | 0.069 | 0.074 | 0.07 | 0.083 | 0.078 | 0.917 | 0.948 | 0.894 | 100 |

Table 23: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and complex MAR** scenario. The value of the estimand is 0.015. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0 | 0.001 | 0.046 | 0.046 | 0.043 | 0.046 | 0.043 | 0.943 | 0.943 | 0.927 | 100 |
| Complete-case* | 0.168 | 0.169 | 0.073 | 0.073 | 0.072 | 0.183 | 0.183 | 0.352 | 0.367 | 0.996 | 100 |
| Confounded model* | -0.141 | -0.141 | 0.048 | 0.049 | 0.046 | 0.15 | 0.148 | 0.168 | 0.160 | 0.051 | 100 |
| IPW* | 0.084 | 0.082 | 0.067 | 0.069 | 0.064 | 0.108 | 0.104 | 0.803 | 0.772 | 0.952 | 100 |
| Raking (vanilla)* | 0.041 | 0.04 | 0.054 | 0.052 | 0.052 | 0.066 | 0.066 | 0.874 | 0.875 | 0.960 | 100 |
| MICE* | 0.074 | 0.073 | 0.054 | 0.055 | 0.053 | 0.092 | 0.091 | 0.751 | 0.730 | 0.988 | 100 |
| MI-RF* | 0.047 | 0.046 | 0.054 | 0.055 | 0.052 | 0.072 | 0.07 | 0.868 | 0.861 | 0.959 | 100 |
| IPCW-TMLE-M | 0.036 | 0.027 | 0.094 | 0.093 | 0.089 | 0.099 | 0.093 | 0.962 | 0.936 | 0.538 | 100 |
| IPCW-TMLE-MTO | 0.025 | 0.021 | 0.076 | 0.072 | 0.075 | 0.077 | 0.078 | 0.939 | 0.935 | 0.713 | 100 |
| IPCW-a-TMLE-M | 0.043 | 0.034 | 0.096 | 0.093 | 0.091 | 0.102 | 0.097 | 0.960 | 0.928 | 0.567 | 100 |
| IPCW-a-TMLE-MTO | 0.032 | 0.029 | 0.077 | 0.072 | 0.076 | 0.079 | 0.081 | 0.930 | 0.928 | 0.744 | 100 |
| r-IPCW-TMLE-MTO | 0.053 | 0.05 | 0.08 | 0.074 | 0.08 | 0.091 | 0.094 | 0.893 | 0.899 | 0.797 | 100 |

Table 24: **Synthetic data MAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and complex MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.004 | -0.005 | 0.051 | 0.052 | 0.05 | 0.052 | 0.05 | 0.950 | 0.951 | 0.964 | 100 |
| Complete-case | 0.129 | 0.13 | 0.073 | 0.073 | 0.072 | 0.148 | 0.148 | 0.584 | 0.575 | 0.996 | 100 |
| Confounded model | -0.181 | -0.181 | 0.048 | 0.049 | 0.046 | 0.187 | 0.186 | 0.033 | 0.040 | 0.051 | 100 |
| IPW | 0.044 | 0.043 | 0.067 | 0.069 | 0.064 | 0.082 | 0.077 | 0.898 | 0.921 | 0.952 | 100 |
| Raking (vanilla) | 0.002 | 0.001 | 0.054 | 0.052 | 0.052 | 0.052 | 0.052 | 0.955 | 0.946 | 0.960 | 100 |
| MICE | 0.034 | 0.034 | 0.054 | 0.055 | 0.053 | 0.065 | 0.063 | 0.901 | 0.913 | 0.988 | 100 |
| MI-RF | 0.007 | 0.007 | 0.054 | 0.055 | 0.052 | 0.055 | 0.053 | 0.948 | 0.948 | 0.959 | 100 |
| IPCW-TMLE-M* | -0.003 | -0.013 | 0.094 | 0.093 | 0.089 | 0.093 | 0.09 | 0.951 | 0.938 | 0.538 | 100 |
| IPCW-TMLE-MTO* | -0.014 | -0.018 | 0.076 | 0.072 | 0.075 | 0.074 | 0.077 | 0.948 | 0.919 | 0.713 | 100 |
| IPCW-a-TMLE-M* | 0.004 | -0.006 | 0.096 | 0.093 | 0.091 | 0.093 | 0.091 | 0.948 | 0.943 | 0.567 | 100 |
| IPCW-a-TMLE-MTO* | -0.008 | -0.011 | 0.077 | 0.072 | 0.076 | 0.073 | 0.077 | 0.952 | 0.929 | 0.744 | 100 |
| r-IPCW-TMLE-MTO* | 0.014 | 0.011 | 0.08 | 0.074 | 0.08 | 0.076 | 0.081 | 0.946 | 0.936 | 0.797 | 100 |

MAR: 5% outcome proportion, 80% missingness proportion

Table 25: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and simple MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover- age | Oracle cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------------|----------------------|-------|----------------------|
| Benchmark model | -0.001 | -0.001 | 0.048 | 0.048 | 0.048 | 0.048 | 0.048 | 0.949 | 0.946 | 0.968 | 100 |
| Complete-case | -0.124 | -0.126 | 0.076 | 0.076 | 0.075 | 0.146 | 0.146 | 0.610 | 0.628 | 0.101 | 100 |
| Confounded model | 0.111 | 0.11 | 0.05 | 0.049 | 0.047 | 0.122 | 0.12 | 0.383 | 0.393 | 1.000 | 100 |
| IPW | -0.115 | -0.122 | 0.098 | 0.094 | 0.093 | 0.149 | 0.153 | 0.680 | 0.779 | 0.072 | 100 |
| Raking (vanilla) | -0.005 | -0.005 | 0.077 | 0.089 | 0.075 | 0.089 | 0.075 | 0.972 | 0.946 | 0.550 | 100 |
| MICE | 0 | -0.002 | 0.067 | 0.066 | 0.067 | 0.066 | 0.067 | 0.938 | 0.950 | 0.810 | 100 |
| MI-RF | 0.061 | 0.06 | 0.059 | 0.055 | 0.06 | 0.082 | 0.085 | 0.790 | 0.827 | 0.988 | 100 |
| IPCW-TMLE-M | -0.113 | -0.129 | 0.12 | 0.102 | 0.102 | 0.153 | 0.164 | 0.633 | 0.868 | 0.068 | 100 |
| IPCW-TMLE-MTO | -0.112 | -0.123 | 0.106 | 0.09 | 0.098 | 0.144 | 0.158 | 0.625 | 0.814 | 0.108 | 100 |
| r-IPCW-TMLE-MTO | -0.113 | -0.125 | 0.109 | 0.091 | 0.098 | 0.145 | 0.159 | 0.622 | 0.828 | 0.108 | 100 |

Table 26: **Synthetic data MAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and simple MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover- age | Nominal cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|----------------------|-----------------------|-------|----------------------|
| Benchmark model | 0.002 | 0.002 | 0.048 | 0.048 | 0.048 | 0.048 | 0.048 | 0.948 | 0.948 | 0.968 | 100 |
| Complete-case | -0.121 | -0.122 | 0.076 | 0.076 | 0.075 | 0.143 | 0.144 | 0.644 | 0.626 | 0.101 | 100 |
| Confounded model | 0.114 | 0.113 | 0.05 | 0.049 | 0.047 | 0.124 | 0.123 | 0.363 | 0.353 | 1.000 | 100 |
| IPW | -0.112 | -0.119 | 0.098 | 0.094 | 0.093 | 0.146 | 0.151 | 0.786 | 0.689 | 0.072 | 100 |
| Raking (vanilla) | -0.002 | -0.002 | 0.077 | 0.089 | 0.075 | 0.089 | 0.075 | 0.946 | 0.974 | 0.550 | 100 |
| MICE | 0.003 | 0.001 | 0.067 | 0.066 | 0.067 | 0.066 | 0.067 | 0.950 | 0.937 | 0.810 | 100 |
| MI-RF | 0.064 | 0.064 | 0.059 | 0.055 | 0.06 | 0.085 | 0.087 | 0.812 | 0.778 | 0.988 | 100 |
| IPCW-TMLE-M | -0.11 | -0.126 | 0.12 | 0.102 | 0.102 | 0.15 | 0.162 | 0.873 | 0.648 | 0.068 | 100 |
| IPCW-TMLE-MTO | -0.109 | -0.12 | 0.106 | 0.09 | 0.098 | 0.142 | 0.155 | 0.825 | 0.636 | 0.108 | 100 |
| r-IPCW-TMLE-MTO | -0.11 | -0.122 | 0.109 | 0.091 | 0.098 | 0.143 | 0.156 | 0.838 | 0.630 | 0.108 | 100 |

Table 27: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.015. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | 0.002 | 0.002 | 0.046 | 0.046 | 0.047 | 0.046 | 0.047 | 0.955 | 0.955 | 0.936 | 100 |
| Complete-case* | -0.09 | -0.094 | 0.09 | 0.091 | 0.09 | 0.128 | 0.13 | 0.790 | 0.827 | 0.080 | 100 |
| Confounded model* | -0.139 | -0.139 | 0.049 | 0.049 | 0.047 | 0.147 | 0.147 | 0.192 | 0.181 | 0.054 | 100 |
| IPW* | -0.083 | -0.091 | 0.098 | 0.094 | 0.096 | 0.126 | 0.132 | 0.749 | 0.869 | 0.064 | 100 |
| Raking (vanilla)* | 0.034 | 0.035 | 0.092 | 0.1 | 0.092 | 0.106 | 0.099 | 0.959 | 0.932 | 0.466 | 100 |
| MICE* | 0.105 | 0.104 | 0.088 | 0.081 | 0.088 | 0.132 | 0.136 | 0.744 | 0.772 | 0.890 | 100 |
| MI-RF* | 0.019 | 0.016 | 0.074 | 0.061 | 0.074 | 0.064 | 0.076 | 0.889 | 0.944 | 0.771 | 100 |
| IPCW-TMLE-M | -0.104 | -0.133 | 0.157 | 0.114 | 0.108 | 0.154 | 0.172 | 0.613 | 0.960 | 0.058 | 100 |
| IPCW-TMLE-MTO | -0.1 | -0.115 | 0.115 | 0.094 | 0.1 | 0.138 | 0.152 | 0.647 | 0.878 | 0.074 | 100 |
| r-IPCW-TMLE-MTO | -0.091 | -0.109 | 0.123 | 0.095 | 0.109 | 0.131 | 0.155 | 0.665 | 0.910 | 0.112 | 100 |

Table 28: **Synthetic data MAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | -0.003 | -0.002 | 0.052 | 0.052 | 0.05 | 0.052 | 0.05 | 0.953 | 0.949 | 0.962 | 100 |
| Complete-case | -0.129 | -0.134 | 0.09 | 0.091 | 0.09 | 0.158 | 0.161 | 0.689 | 0.661 | 0.080 | 100 |
| Confounded model | -0.178 | -0.179 | 0.049 | 0.049 | 0.047 | 0.185 | 0.185 | 0.044 | 0.049 | 0.054 | 100 |
| IPW | -0.123 | -0.13 | 0.098 | 0.094 | 0.096 | 0.154 | 0.162 | 0.740 | 0.636 | 0.064 | 100 |
| Raking (vanilla) | -0.006 | -0.004 | 0.092 | 0.1 | 0.092 | 0.101 | 0.092 | 0.948 | 0.963 | 0.466 | 100 |
| MICE | 0.065 | 0.065 | 0.088 | 0.081 | 0.088 | 0.104 | 0.109 | 0.881 | 0.856 | 0.890 | 100 |
| MI-RF | -0.021 | -0.023 | 0.074 | 0.061 | 0.074 | 0.065 | 0.078 | 0.941 | 0.872 | 0.771 | 100 |
| IPCW-TMLE-M* | -0.143 | -0.173 | 0.157 | 0.114 | 0.108 | 0.183 | 0.204 | 0.924 | 0.506 | 0.058 | 100 |
| IPCW-TMLE-MTO* | -0.14 | -0.154 | 0.115 | 0.094 | 0.1 | 0.169 | 0.183 | 0.767 | 0.530 | 0.074 | 100 |
| r-IPCW-TMLE-MTO* | -0.13 | -0.149 | 0.123 | 0.095 | 0.109 | 0.161 | 0.184 | 0.822 | 0.560 | 0.112 | 100 |

Table 29: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and complex MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | -0.002 | -0.003 | 0.048 | 0.048 | 0.049 | 0.048 | 0.049 | 0.950 | 0.954 | 0.979 | 100 |
| Complete-case | 0.413 | 0.409 | 0.14 | 0.137 | 0.142 | 0.435 | 0.433 | 0.123 | 0.159 | 0.996 | 100 |
| Confounded model | 0.11 | 0.109 | 0.049 | 0.049 | 0.05 | 0.121 | 0.12 | 0.397 | 0.394 | 1.000 | 100 |
| IPW | 0.16 | 0.157 | 0.117 | 0.117 | 0.115 | 0.198 | 0.195 | 0.756 | 0.733 | 0.890 | 100 |
| Raking (vanilla) | -0.008 | -0.009 | 0.064 | 0.066 | 0.064 | 0.066 | 0.064 | 0.955 | 0.950 | 0.796 | 100 |
| MICE | 0 | -0.001 | 0.057 | 0.057 | 0.057 | 0.057 | 0.057 | 0.954 | 0.951 | 0.918 | 100 |
| MI-RF | 0.016 | 0.015 | 0.058 | 0.054 | 0.059 | 0.056 | 0.061 | 0.917 | 0.939 | 0.964 | 100 |
| IPCW-TMLE-M | 0.043 | 0.036 | 0.137 | 0.136 | 0.127 | 0.143 | 0.131 | 0.966 | 0.935 | 0.369 | 100 |
| IPCW-TMLE-MTO | 0.071 | 0.066 | 0.131 | 0.121 | 0.127 | 0.14 | 0.143 | 0.923 | 0.916 | 0.581 | 100 |
| IPCW-a-TMLE-M | 0.043 | 0.032 | 0.143 | 0.138 | 0.131 | 0.145 | 0.135 | 0.965 | 0.936 | 0.370 | 100 |
| IPCW-a-TMLE-MTO | 0.076 | 0.069 | 0.135 | 0.122 | 0.132 | 0.144 | 0.149 | 0.914 | 0.911 | 0.592 | 100 |
| r-IPCW-TMLE-MTO | 0.053 | 0.048 | 0.128 | 0.122 | 0.125 | 0.133 | 0.134 | 0.940 | 0.929 | 0.514 | 100 |

Table 30: **Synthetic data MAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and complex MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.048 | 0.048 | 0.049 | 0.048 | 0.049 | 0.952 | 0.952 | 0.979 | 100 |
| Complete-case | 0.416 | 0.412 | 0.14 | 0.137 | 0.142 | 0.438 | 0.436 | 0.152 | 0.118 | 0.996 | 100 |
| Confounded model | 0.113 | 0.113 | 0.049 | 0.049 | 0.05 | 0.124 | 0.123 | 0.369 | 0.371 | 1.000 | 100 |
| IPW | 0.163 | 0.16 | 0.117 | 0.117 | 0.115 | 0.2 | 0.197 | 0.726 | 0.748 | 0.890 | 100 |
| Raking (vanilla) | -0.005 | -0.006 | 0.064 | 0.066 | 0.064 | 0.066 | 0.064 | 0.951 | 0.956 | 0.796 | 100 |
| MICE | 0.003 | 0.002 | 0.057 | 0.057 | 0.057 | 0.057 | 0.057 | 0.951 | 0.950 | 0.918 | 100 |
| MI-RF | 0.019 | 0.019 | 0.058 | 0.054 | 0.059 | 0.057 | 0.062 | 0.935 | 0.914 | 0.964 | 100 |
| IPCW-TMLE-M | 0.046 | 0.039 | 0.137 | 0.136 | 0.127 | 0.144 | 0.132 | 0.934 | 0.966 | 0.369 | 100 |
| IPCW-TMLE-MTO | 0.074 | 0.069 | 0.131 | 0.121 | 0.127 | 0.142 | 0.144 | 0.914 | 0.920 | 0.581 | 100 |
| IPCW-a-TMLE-M | 0.046 | 0.035 | 0.143 | 0.138 | 0.131 | 0.145 | 0.136 | 0.935 | 0.965 | 0.370 | 100 |
| IPCW-a-TMLE-MTO | 0.079 | 0.072 | 0.135 | 0.122 | 0.132 | 0.145 | 0.151 | 0.909 | 0.912 | 0.592 | 100 |
| r-IPCW-TMLE-MTO | 0.057 | 0.051 | 0.128 | 0.122 | 0.125 | 0.134 | 0.135 | 0.927 | 0.938 | 0.514 | 100 |

Table 31: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and complex MAR** scenario. The value of the estimand is 0.015. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.046 | 0.046 | 0.046 | 0.046 | 0.046 | 0.950 | 0.951 | 0.930 | 100 |
| Complete-case* | 0.517 | 0.513 | 0.167 | 0.162 | 0.164 | 0.541 | 0.539 | 0.089 | 0.125 | 0.991 | 100 |
| Confounded model* | -0.141 | -0.142 | 0.049 | 0.049 | 0.05 | 0.149 | 0.151 | 0.178 | 0.175 | 0.058 | 100 |
| IPW* | 0.101 | 0.098 | 0.105 | 0.105 | 0.1 | 0.146 | 0.14 | 0.870 | 0.841 | 0.702 | 100 |
| Raking (vanilla)* | 0.048 | 0.045 | 0.075 | 0.076 | 0.075 | 0.09 | 0.087 | 0.915 | 0.901 | 0.778 | 100 |
| MICE* | 0.151 | 0.15 | 0.071 | 0.066 | 0.07 | 0.165 | 0.165 | 0.378 | 0.434 | 0.998 | 100 |
| MI-RF* | 0.098 | 0.096 | 0.068 | 0.06 | 0.068 | 0.115 | 0.117 | 0.632 | 0.704 | 0.982 | 100 |
| IPCW-TMLE-M | 0.055 | 0.039 | 0.16 | 0.15 | 0.144 | 0.16 | 0.149 | 0.960 | 0.944 | 0.227 | 100 |
| IPCW-TMLE-MTO | 0.056 | 0.047 | 0.127 | 0.115 | 0.123 | 0.128 | 0.132 | 0.926 | 0.926 | 0.436 | 100 |
| IPCW-a-TMLE-M | 0.06 | 0.047 | 0.164 | 0.151 | 0.146 | 0.162 | 0.153 | 0.957 | 0.944 | 0.246 | 100 |
| IPCW-a-TMLE-MTO | 0.072 | 0.063 | 0.129 | 0.117 | 0.125 | 0.137 | 0.14 | 0.910 | 0.914 | 0.489 | 100 |
| r-IPCW-TMLE-MTO | 0.11 | 0.104 | 0.137 | 0.122 | 0.133 | 0.165 | 0.169 | 0.850 | 0.878 | 0.580 | 100 |

Table 32: **Synthetic data MAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and complex MAR** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | -0.004 | -0.004 | 0.052 | 0.052 | 0.051 | 0.052 | 0.052 | 0.950 | 0.944 | 0.955 | 100 |
| Complete-case | 0.477 | 0.474 | 0.167 | 0.162 | 0.164 | 0.504 | 0.502 | 0.180 | 0.148 | 0.991 | 100 |
| Confounded model | -0.18 | -0.182 | 0.049 | 0.049 | 0.05 | 0.187 | 0.188 | 0.048 | 0.050 | 0.058 | 100 |
| IPW | 0.062 | 0.059 | 0.105 | 0.105 | 0.1 | 0.122 | 0.116 | 0.903 | 0.928 | 0.702 | 100 |
| Raking (vanilla) | 0.009 | 0.006 | 0.075 | 0.076 | 0.075 | 0.076 | 0.075 | 0.950 | 0.956 | 0.778 | 100 |
| MICE | 0.112 | 0.11 | 0.071 | 0.066 | 0.07 | 0.13 | 0.131 | 0.661 | 0.619 | 0.998 | 100 |
| MI-RF | 0.058 | 0.056 | 0.068 | 0.06 | 0.068 | 0.084 | 0.089 | 0.865 | 0.820 | 0.982 | 100 |
| IPCW-TMLE-M* | 0.015 | 0 | 0.16 | 0.15 | 0.144 | 0.151 | 0.144 | 0.955 | 0.952 | 0.227 | 100 |
| IPCW-TMLE-MTO* | 0.017 | 0.008 | 0.127 | 0.115 | 0.123 | 0.117 | 0.123 | 0.948 | 0.933 | 0.436 | 100 |
| IPCW-a-TMLE-M* | 0.021 | 0.008 | 0.164 | 0.151 | 0.146 | 0.152 | 0.146 | 0.955 | 0.950 | 0.246 | 100 |
| IPCW-a-TMLE-MTO* | 0.033 | 0.024 | 0.129 | 0.117 | 0.125 | 0.121 | 0.128 | 0.938 | 0.932 | 0.489 | 100 |
| r-IPCW-TMLE-MTO* | 0.071 | 0.065 | 0.137 | 0.122 | 0.133 | 0.141 | 0.148 | 0.918 | 0.898 | 0.580 | 100 |

MNAR: 12% outcome proportion, 40% missingness proportion

Table 33: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and MNAR-value** scenario. The value of the estimand is 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover- age | Oracle cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------------|----------------------|-------|----------------------|
| Benchmark model | -0.003 | -0.001 | 0.073 | 0.071 | 0.073 | 0.071 | 0.073 | 0.943 | 0.950 | 1.000 | 100 |
| Complete-case | -0.199 | -0.199 | 0.084 | 0.085 | 0.084 | 0.216 | 0.216 | 0.344 | 0.336 | 0.678 | 100 |
| Confounded model | 0.235 | 0.237 | 0.075 | 0.072 | 0.075 | 0.246 | 0.248 | 0.109 | 0.126 | 1.000 | 100 |
| IPW | -0.204 | -0.206 | 0.09 | 0.091 | 0.089 | 0.223 | 0.224 | 0.390 | 0.379 | 0.593 | 100 |
| Raking (vanilla) | -0.12 | -0.119 | 0.08 | 0.086 | 0.08 | 0.148 | 0.144 | 0.724 | 0.683 | 0.922 | 100 |
| MICE | -0.118 | -0.116 | 0.08 | 0.077 | 0.08 | 0.141 | 0.141 | 0.663 | 0.685 | 0.953 | 100 |
| MI-XGB | -0.119 | -0.117 | 0.08 | 0.097 | 0.083 | 0.154 | 0.144 | 0.804 | 0.688 | 0.860 | 100 |
| MI-RF | -0.116 | -0.115 | 0.078 | 0.074 | 0.079 | 0.138 | 0.14 | 0.654 | 0.690 | 0.966 | 100 |
| IPCW-TMLE-M | -0.201 | -0.205 | 0.11 | 0.107 | 0.105 | 0.227 | 0.23 | 0.481 | 0.539 | 0.479 | 100 |
| IPCW-TMLE-MTO | -0.202 | -0.204 | 0.103 | 0.098 | 0.098 | 0.224 | 0.226 | 0.433 | 0.492 | 0.548 | 100 |

Table 34: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and MNAR-value** scenario. The value of the estimand is 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover- age | Nominal cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|----------------------|-----------------------|-------|----------------------|
| Benchmark model | -0.006 | -0.004 | 0.073 | 0.071 | 0.073 | 0.071 | 0.073 | 0.948 | 0.940 | 1.000 | 100 |
| Complete-case | -0.202 | -0.202 | 0.084 | 0.085 | 0.084 | 0.219 | 0.219 | 0.321 | 0.330 | 0.678 | 100 |
| Confounded model | 0.232 | 0.233 | 0.075 | 0.072 | 0.075 | 0.243 | 0.245 | 0.130 | 0.119 | 1.000 | 100 |
| IPW | -0.207 | -0.209 | 0.09 | 0.091 | 0.089 | 0.226 | 0.227 | 0.363 | 0.380 | 0.593 | 100 |
| Raking (vanilla) | -0.124 | -0.122 | 0.08 | 0.086 | 0.08 | 0.15 | 0.146 | 0.672 | 0.710 | 0.922 | 100 |
| MICE | -0.122 | -0.119 | 0.08 | 0.077 | 0.08 | 0.144 | 0.143 | 0.672 | 0.650 | 0.953 | 100 |
| MI-XGB | -0.123 | -0.121 | 0.08 | 0.097 | 0.083 | 0.157 | 0.146 | 0.679 | 0.794 | 0.860 | 100 |
| MI-RF | -0.119 | -0.118 | 0.078 | 0.074 | 0.079 | 0.141 | 0.142 | 0.674 | 0.640 | 0.966 | 100 |
| IPCW-TMLE-M | -0.204 | -0.208 | 0.11 | 0.107 | 0.105 | 0.23 | 0.233 | 0.527 | 0.470 | 0.479 | 100 |
| IPCW-TMLE-MTO | -0.205 | -0.207 | 0.103 | 0.098 | 0.098 | 0.227 | 0.229 | 0.479 | 0.423 | 0.548 | 100 |

Table 35: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and MNAR-value** scenario. The value of the estimand is 0.031. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | -0.002 | -0.003 | 0.064 | 0.064 | 0.064 | 0.064 | 0.064 | 0.944 | 0.949 | 0.998 | 100 |
| Complete-case* | -0.156 | -0.157 | 0.081 | 0.081 | 0.079 | 0.176 | 0.176 | 0.502 | 0.505 | 0.494 | 100 |
| Confounded model* | -0.224 | -0.226 | 0.07 | 0.069 | 0.069 | 0.235 | 0.237 | 0.108 | 0.106 | 0.254 | 100 |
| IPW* | -0.157 | -0.159 | 0.082 | 0.082 | 0.081 | 0.177 | 0.178 | 0.509 | 0.514 | 0.484 | 100 |
| Raking (vanilla)* | -0.406 | -0.405 | 0.078 | 0.087 | 0.076 | 0.415 | 0.413 | 0.002 | 0.001 | 0.152 | 100 |
| MICE* | -0.405 | -0.407 | 0.073 | 0.073 | 0.073 | 0.412 | 0.413 | 0.000 | 0.000 | 0.242 | 100 |
| MI-XGB* | -0.299 | -0.299 | 0.08 | 0.084 | 0.077 | 0.31 | 0.309 | 0.057 | 0.040 | 0.046 | 100 |
| MI-RF* | -0.425 | -0.427 | 0.075 | 0.072 | 0.072 | 0.431 | 0.434 | 0.000 | 0.000 | 0.340 | 100 |
| IPCW-TMLE-M | -0.183 | -0.189 | 0.104 | 0.099 | 0.098 | 0.209 | 0.213 | 0.486 | 0.553 | 0.230 | 100 |
| IPCW-TMLE-MTO | -0.169 | -0.173 | 0.09 | 0.085 | 0.087 | 0.189 | 0.193 | 0.464 | 0.517 | 0.383 | 100 |
| IPCW-a-TMLE-M | -0.183 | -0.191 | 0.104 | 0.099 | 0.099 | 0.209 | 0.215 | 0.488 | 0.551 | 0.226 | 100 |
| IPCW-a-TMLE-MTO | -0.168 | -0.17 | 0.085 | 0.08 | 0.085 | 0.186 | 0.19 | 0.431 | 0.486 | 0.448 | 100 |

Table 36: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and MNAR-value** scenario. The value of the estimand is 0.037. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.073 | 0.072 | 0.071 | 0.073 | 0.071 | 0.950 | 0.948 | 0.999 | 100 |
| Complete-case | -0.209 | -0.21 | 0.081 | 0.081 | 0.079 | 0.224 | 0.224 | 0.265 | 0.267 | 0.494 | 100 |
| Confounded model | -0.277 | -0.279 | 0.07 | 0.069 | 0.069 | 0.286 | 0.287 | 0.022 | 0.022 | 0.254 | 100 |
| IPW | -0.209 | -0.211 | 0.082 | 0.082 | 0.081 | 0.225 | 0.226 | 0.269 | 0.276 | 0.484 | 100 |
| Raking (vanilla) | -0.458 | -0.458 | 0.078 | 0.087 | 0.076 | 0.466 | 0.464 | 0.000 | 0.000 | 0.152 | 100 |
| MICE | -0.458 | -0.46 | 0.073 | 0.073 | 0.073 | 0.464 | 0.465 | 0.000 | 0.000 | 0.242 | 100 |
| MI-XGB | -0.351 | -0.352 | 0.08 | 0.084 | 0.077 | 0.361 | 0.36 | 0.010 | 0.015 | 0.046 | 100 |
| MI-RF | -0.477 | -0.48 | 0.075 | 0.072 | 0.072 | 0.483 | 0.485 | 0.000 | 0.000 | 0.340 | 100 |
| IPCW-TMLE-M* | -0.236 | -0.242 | 0.104 | 0.099 | 0.098 | 0.256 | 0.261 | 0.360 | 0.321 | 0.230 | 100 |
| IPCW-TMLE-MTO* | -0.221 | -0.226 | 0.09 | 0.085 | 0.087 | 0.237 | 0.242 | 0.297 | 0.273 | 0.383 | 100 |
| IPCW-a-TMLE-M* | -0.236 | -0.243 | 0.104 | 0.099 | 0.099 | 0.256 | 0.262 | 0.360 | 0.323 | 0.226 | 100 |
| IPCW-a-TMLE-MTO* | -0.22 | -0.223 | 0.085 | 0.08 | 0.085 | 0.234 | 0.238 | 0.262 | 0.232 | 0.448 | 100 |

Table 37: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and MNAR-unobserved** scenario. The value of the estimand is 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover- age | Oracle cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------------|----------------------|-------|----------------------|
| Benchmark model | -0.003 | -0.003 | 0.07 | 0.071 | 0.069 | 0.071 | 0.069 | 0.952 | 0.949 | 1.000 | 100 |
| Complete-case | -0.161 | -0.162 | 0.077 | 0.079 | 0.077 | 0.179 | 0.179 | 0.457 | 0.445 | 0.882 | 100 |
| Confounded model | 0.236 | 0.237 | 0.072 | 0.072 | 0.072 | 0.247 | 0.248 | 0.090 | 0.090 | 1.000 | 100 |
| IPW | -0.16 | -0.161 | 0.082 | 0.083 | 0.08 | 0.18 | 0.18 | 0.509 | 0.498 | 0.846 | 100 |
| Raking (vanilla) | -0.01 | -0.009 | 0.076 | 0.086 | 0.077 | 0.086 | 0.077 | 0.971 | 0.945 | 1.000 | 100 |
| MICE | -0.009 | -0.008 | 0.074 | 0.075 | 0.075 | 0.076 | 0.075 | 0.950 | 0.946 | 1.000 | 100 |
| MI-XGB | -0.015 | -0.014 | 0.077 | 0.078 | 0.077 | 0.08 | 0.078 | 0.948 | 0.944 | 1.000 | 100 |
| MI-RF | -0.007 | -0.007 | 0.076 | 0.074 | 0.077 | 0.075 | 0.077 | 0.942 | 0.948 | 1.000 | 100 |
| IPCW-TMLE-M | -0.163 | -0.166 | 0.098 | 0.096 | 0.094 | 0.189 | 0.191 | 0.559 | 0.596 | 0.726 | 100 |
| IPCW-TMLE-MTO | -0.162 | -0.165 | 0.095 | 0.09 | 0.09 | 0.186 | 0.188 | 0.530 | 0.585 | 0.776 | 100 |
| IPCW-a-TMLE-M | -0.163 | -0.165 | 0.098 | 0.096 | 0.093 | 0.189 | 0.189 | 0.562 | 0.599 | 0.728 | 100 |
| IPCW-a-TMLE-MTO | -0.162 | -0.165 | 0.093 | 0.09 | 0.091 | 0.186 | 0.188 | 0.531 | 0.577 | 0.777 | 100 |

Table 38: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and MNAR-unobserved** scenario. The value of the estimand is 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover- age | Nominal cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|----------------------|-----------------------|-------|----------------------|
| Benchmark model | -0.006 | -0.006 | 0.07 | 0.071 | 0.069 | 0.071 | 0.07 | 0.950 | 0.950 | 1.000 | 100 |
| Complete-case | -0.164 | -0.166 | 0.077 | 0.079 | 0.077 | 0.182 | 0.182 | 0.426 | 0.440 | 0.882 | 100 |
| Confounded model | 0.233 | 0.234 | 0.072 | 0.072 | 0.072 | 0.244 | 0.245 | 0.096 | 0.098 | 1.000 | 100 |
| IPW | -0.163 | -0.164 | 0.082 | 0.083 | 0.08 | 0.183 | 0.183 | 0.479 | 0.497 | 0.846 | 100 |
| Raking (vanilla) | -0.013 | -0.013 | 0.076 | 0.086 | 0.077 | 0.087 | 0.078 | 0.942 | 0.968 | 1.000 | 100 |
| MICE | -0.012 | -0.012 | 0.074 | 0.075 | 0.075 | 0.076 | 0.076 | 0.946 | 0.948 | 1.000 | 100 |
| MI-XGB | -0.018 | -0.018 | 0.077 | 0.078 | 0.077 | 0.08 | 0.079 | 0.941 | 0.947 | 1.000 | 100 |
| MI-RF | -0.011 | -0.01 | 0.076 | 0.074 | 0.077 | 0.075 | 0.077 | 0.945 | 0.939 | 1.000 | 100 |
| IPCW-TMLE-M | -0.166 | -0.169 | 0.098 | 0.096 | 0.094 | 0.192 | 0.194 | 0.588 | 0.550 | 0.726 | 100 |
| IPCW-TMLE-MTO | -0.166 | -0.169 | 0.095 | 0.09 | 0.09 | 0.188 | 0.191 | 0.569 | 0.518 | 0.776 | 100 |
| IPCW-a-TMLE-M | -0.166 | -0.168 | 0.098 | 0.096 | 0.093 | 0.192 | 0.192 | 0.589 | 0.548 | 0.728 | 100 |
| IPCW-a-TMLE-MTO | -0.166 | -0.168 | 0.093 | 0.09 | 0.091 | 0.188 | 0.191 | 0.564 | 0.521 | 0.777 | 100 |

Table 39: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome (unobserved covariate)** and **MNAR-unobserved** scenario. The value of the estimand is 0.038. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | -0.001 | 0.002 | 0.072 | 0.07 | 0.072 | 0.07 | 0.072 | 0.947 | 0.951 | 0.999 | 100 |
| Complete-case* | -0.149 | -0.147 | 0.076 | 0.076 | 0.075 | 0.167 | 0.165 | 0.506 | 0.507 | 0.855 | 100 |
| Confounded model* | 0.221 | 0.225 | 0.072 | 0.07 | 0.072 | 0.232 | 0.236 | 0.123 | 0.140 | 1.000 | 100 |
| IPW* | -0.15 | -0.149 | 0.079 | 0.08 | 0.078 | 0.17 | 0.168 | 0.540 | 0.543 | 0.820 | 100 |
| Raking (vanilla)* | -0.008 | -0.007 | 0.076 | 0.083 | 0.076 | 0.084 | 0.077 | 0.965 | 0.944 | 0.996 | 100 |
| MICE* | -0.006 | -0.005 | 0.075 | 0.073 | 0.075 | 0.073 | 0.075 | 0.944 | 0.949 | 0.998 | 100 |
| MI-RF* | -0.004 | -0.003 | 0.076 | 0.072 | 0.075 | 0.072 | 0.075 | 0.934 | 0.948 | 0.998 | 100 |
| IPCW-TMLE-M | -0.153 | -0.156 | 0.093 | 0.092 | 0.087 | 0.179 | 0.179 | 0.576 | 0.618 | 0.707 | 100 |
| IPCW-TMLE-MTO | -0.153 | -0.154 | 0.089 | 0.086 | 0.084 | 0.175 | 0.175 | 0.540 | 0.593 | 0.759 | 100 |
| IPCW-a-TMLE-M | -0.153 | -0.156 | 0.093 | 0.092 | 0.087 | 0.178 | 0.178 | 0.577 | 0.618 | 0.707 | 100 |
| IPCW-a-TMLE-MTO | -0.153 | -0.155 | 0.089 | 0.086 | 0.085 | 0.175 | 0.176 | 0.545 | 0.597 | 0.760 | 100 |

Table 40: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome (unobserved covariate)** and **MNAR-unobserved** scenario. The value of the estimand is 0.038. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | -0.001 | 0 | 0.071 | 0.068 | 0.069 | 0.068 | 0.069 | 0.950 | 0.942 | 0.999 | 100 |
| Complete-case | -0.149 | -0.147 | 0.076 | 0.076 | 0.075 | 0.167 | 0.166 | 0.506 | 0.505 | 0.855 | 100 |
| Confounded model | 0.221 | 0.225 | 0.072 | 0.07 | 0.072 | 0.232 | 0.236 | 0.141 | 0.124 | 1.000 | 100 |
| IPW | -0.15 | -0.149 | 0.079 | 0.08 | 0.078 | 0.17 | 0.168 | 0.542 | 0.538 | 0.820 | 100 |
| Raking (vanilla) | -0.008 | -0.007 | 0.076 | 0.083 | 0.076 | 0.084 | 0.077 | 0.944 | 0.965 | 0.996 | 100 |
| MICE | -0.006 | -0.005 | 0.075 | 0.073 | 0.075 | 0.073 | 0.075 | 0.948 | 0.944 | 0.998 | 100 |
| MI-RF | -0.004 | -0.003 | 0.076 | 0.072 | 0.075 | 0.072 | 0.075 | 0.948 | 0.934 | 0.998 | 100 |
| IPCW-TMLE-M* | -0.153 | -0.156 | 0.093 | 0.092 | 0.087 | 0.179 | 0.179 | 0.618 | 0.575 | 0.707 | 100 |
| IPCW-TMLE-MTO* | -0.153 | -0.154 | 0.089 | 0.086 | 0.084 | 0.175 | 0.176 | 0.592 | 0.540 | 0.759 | 100 |
| IPCW-a-TMLE-M* | -0.153 | -0.156 | 0.093 | 0.092 | 0.087 | 0.179 | 0.179 | 0.617 | 0.575 | 0.707 | 100 |
| IPCW-a-TMLE-MTO* | -0.153 | -0.155 | 0.089 | 0.086 | 0.085 | 0.176 | 0.177 | 0.596 | 0.544 | 0.760 | 100 |

MNAR: 12% outcome proportion, 80% missingness proportion

Table 41: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and MNAR-value** scenario. The value of the estimand is 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover- age | Oracle cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------------|----------------------|-------|----------------------|
| Benchmark model | 0.001 | 0.002 | 0.072 | 0.071 | 0.075 | 0.071 | 0.075 | 0.951 | 0.956 | 1.000 | 100 |
| Complete-case | -0.24 | -0.242 | 0.131 | 0.129 | 0.133 | 0.272 | 0.276 | 0.535 | 0.546 | 0.253 | 100 |
| Confounded model | 0.238 | 0.239 | 0.073 | 0.072 | 0.075 | 0.249 | 0.25 | 0.090 | 0.096 | 1.000 | 100 |
| IPW | -0.23 | -0.236 | 0.164 | 0.158 | 0.165 | 0.279 | 0.288 | 0.646 | 0.702 | 0.176 | 100 |
| Raking (vanilla) | -0.111 | -0.108 | 0.117 | 0.124 | 0.113 | 0.166 | 0.156 | 0.864 | 0.843 | 0.674 | 100 |
| MICE | -0.115 | -0.115 | 0.113 | 0.113 | 0.113 | 0.162 | 0.162 | 0.793 | 0.829 | 0.724 | 100 |
| MI-XGB | -0.124 | -0.122 | 0.113 | 0.122 | 0.109 | 0.173 | 0.163 | 0.843 | 0.812 | 0.638 | 100 |
| MI-RF | -0.096 | -0.096 | 0.104 | 0.081 | 0.101 | 0.125 | 0.14 | 0.728 | 0.849 | 0.923 | 100 |
| IPCW-TMLE-M | -0.224 | -0.251 | 0.217 | 0.187 | 0.193 | 0.292 | 0.317 | 0.632 | 0.832 | 0.109 | 100 |
| IPCW-TMLE-MTO | -0.225 | -0.24 | 0.187 | 0.163 | 0.181 | 0.277 | 0.3 | 0.608 | 0.766 | 0.180 | 100 |

Table 42: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and MNAR-value** scenario. The value of the estimand is 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover- age | Nominal cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|----------------------|-----------------------|-------|----------------------|
| Benchmark model | -0.003 | -0.002 | 0.072 | 0.071 | 0.075 | 0.071 | 0.075 | 0.954 | 0.950 | 1.000 | 100 |
| Complete-case | -0.243 | -0.245 | 0.131 | 0.129 | 0.133 | 0.275 | 0.279 | 0.536 | 0.527 | 0.253 | 100 |
| Confounded model | 0.235 | 0.235 | 0.073 | 0.072 | 0.075 | 0.246 | 0.247 | 0.105 | 0.096 | 1.000 | 100 |
| IPW | -0.234 | -0.239 | 0.164 | 0.158 | 0.165 | 0.282 | 0.291 | 0.696 | 0.641 | 0.176 | 100 |
| Raking (vanilla) | -0.114 | -0.111 | 0.117 | 0.124 | 0.113 | 0.169 | 0.158 | 0.835 | 0.856 | 0.674 | 100 |
| MICE | -0.119 | -0.119 | 0.113 | 0.113 | 0.113 | 0.164 | 0.164 | 0.821 | 0.787 | 0.724 | 100 |
| MI-XGB | -0.127 | -0.125 | 0.113 | 0.122 | 0.109 | 0.176 | 0.166 | 0.803 | 0.834 | 0.638 | 100 |
| MI-RF | -0.099 | -0.1 | 0.104 | 0.081 | 0.101 | 0.128 | 0.142 | 0.844 | 0.721 | 0.923 | 100 |
| IPCW-TMLE-M | -0.228 | -0.254 | 0.217 | 0.187 | 0.193 | 0.295 | 0.319 | 0.829 | 0.624 | 0.109 | 100 |
| IPCW-TMLE-MTO | -0.228 | -0.243 | 0.187 | 0.163 | 0.181 | 0.28 | 0.303 | 0.758 | 0.602 | 0.180 | 100 |

Table 43: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and MNAR-value** scenario. The value of the estimand is 0.031. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.064 | 0.064 | 0.065 | 0.064 | 0.065 | 0.953 | 0.954 | 0.999 | 100 |
| Complete-case* | -0.165 | -0.168 | 0.133 | 0.133 | 0.133 | 0.212 | 0.214 | 0.757 | 0.762 | 0.201 | 100 |
| Confounded model* | -0.223 | -0.223 | 0.068 | 0.069 | 0.07 | 0.234 | 0.233 | 0.113 | 0.102 | 0.260 | 100 |
| IPW* | -0.154 | -0.157 | 0.156 | 0.152 | 0.157 | 0.216 | 0.222 | 0.784 | 0.833 | 0.162 | 100 |
| Raking (vanilla)* | -0.534 | -0.535 | 0.108 | 0.115 | 0.109 | 0.547 | 0.546 | 0.004 | 0.001 | 0.484 | 100 |
| MICE* | -0.532 | -0.533 | 0.101 | 0.096 | 0.101 | 0.54 | 0.542 | 0.012 | 0.001 | 0.630 | 100 |
| MI-RF* | -0.552 | -0.552 | 0.09 | 0.079 | 0.09 | 0.557 | 0.559 | 0.000 | 0.000 | 0.816 | 100 |
| IPCW-TMLE-M | -0.172 | -0.197 | 0.229 | 0.18 | 0.181 | 0.249 | 0.268 | 0.705 | 0.933 | 0.092 | 100 |
| IPCW-TMLE-MTO | -0.176 | -0.191 | 0.174 | 0.151 | 0.163 | 0.232 | 0.251 | 0.674 | 0.832 | 0.136 | 100 |
| IPCW-a-TMLE-M | -0.172 | -0.197 | 0.227 | 0.18 | 0.18 | 0.249 | 0.267 | 0.700 | 0.931 | 0.091 | 100 |
| IPCW-a-TMLE-MTO | -0.178 | -0.191 | 0.163 | 0.143 | 0.157 | 0.228 | 0.247 | 0.662 | 0.806 | 0.158 | 100 |

Table 44: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and MNAR-value** scenario. The value of the estimand is 0.037. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.002 | 0.001 | 0.072 | 0.072 | 0.071 | 0.073 | 0.071 | 0.952 | 0.956 | 1.000 | 100 |
| Complete-case | -0.217 | -0.221 | 0.133 | 0.133 | 0.133 | 0.255 | 0.258 | 0.615 | 0.614 | 0.201 | 100 |
| Confounded model | -0.276 | -0.275 | 0.068 | 0.069 | 0.07 | 0.284 | 0.284 | 0.017 | 0.020 | 0.260 | 100 |
| IPW | -0.206 | -0.209 | 0.156 | 0.152 | 0.157 | 0.256 | 0.262 | 0.730 | 0.678 | 0.162 | 100 |
| Raking (vanilla) | -0.587 | -0.588 | 0.108 | 0.115 | 0.109 | 0.598 | 0.598 | 0.000 | 0.002 | 0.484 | 100 |
| MICE | -0.584 | -0.585 | 0.101 | 0.096 | 0.101 | 0.592 | 0.594 | 0.000 | 0.008 | 0.630 | 100 |
| MI-RF | -0.604 | -0.605 | 0.09 | 0.079 | 0.09 | 0.609 | 0.611 | 0.000 | 0.000 | 0.816 | 100 |
| IPCW-TMLE-M* | -0.224 | -0.25 | 0.229 | 0.18 | 0.181 | 0.288 | 0.308 | 0.880 | 0.604 | 0.092 | 100 |
| IPCW-TMLE-MTO* | -0.229 | -0.244 | 0.174 | 0.151 | 0.163 | 0.274 | 0.293 | 0.736 | 0.565 | 0.136 | 100 |
| IPCW-a-TMLE-M* | -0.225 | -0.25 | 0.227 | 0.18 | 0.18 | 0.288 | 0.308 | 0.876 | 0.602 | 0.091 | 100 |
| IPCW-a-TMLE-MTO* | -0.231 | -0.243 | 0.163 | 0.143 | 0.157 | 0.271 | 0.29 | 0.696 | 0.554 | 0.158 | 100 |

Table 45: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and MNAR-unobserved** scenario. The value of the estimand is 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.003 | -0.003 | 0.07 | 0.071 | 0.071 | 0.071 | 0.071 | 0.952 | 0.949 | 1.000 | 100 |
| Complete-case | -0.215 | -0.214 | 0.117 | 0.118 | 0.121 | 0.245 | 0.246 | 0.555 | 0.552 | 0.347 | 100 |
| Confounded model | 0.235 | 0.235 | 0.071 | 0.072 | 0.072 | 0.246 | 0.245 | 0.093 | 0.091 | 1.000 | 100 |
| IPW | -0.209 | -0.216 | 0.142 | 0.142 | 0.139 | 0.253 | 0.257 | 0.652 | 0.686 | 0.245 | 100 |
| Raking (vanilla) | -0.013 | -0.011 | 0.11 | 0.122 | 0.107 | 0.122 | 0.107 | 0.965 | 0.946 | 0.916 | 100 |
| MICE | -0.012 | -0.013 | 0.095 | 0.095 | 0.095 | 0.096 | 0.096 | 0.945 | 0.946 | 0.980 | 100 |
| MI-XGB | 0.006 | 0.007 | 0.112 | 0.103 | 0.109 | 0.103 | 0.109 | 0.927 | 0.951 | 0.947 | 100 |
| MI-RF | 0.043 | 0.045 | 0.1 | 0.083 | 0.098 | 0.093 | 0.108 | 0.871 | 0.928 | 0.998 | 100 |
| IPCW-TMLE-M | -0.213 | -0.226 | 0.172 | 0.16 | 0.159 | 0.267 | 0.276 | 0.636 | 0.764 | 0.168 | 100 |
| IPCW-TMLE-MTO | -0.211 | -0.222 | 0.16 | 0.144 | 0.15 | 0.255 | 0.267 | 0.608 | 0.736 | 0.240 | 100 |
| IPCW-a-TMLE-M | -0.213 | -0.228 | 0.171 | 0.16 | 0.158 | 0.267 | 0.277 | 0.634 | 0.762 | 0.169 | 100 |
| IPCW-a-TMLE-MTO | -0.211 | -0.221 | 0.158 | 0.143 | 0.15 | 0.254 | 0.267 | 0.606 | 0.729 | 0.245 | 100 |

Table 46: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and MNAR-unobserved** scenario. The value of the estimand is 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.006 | -0.007 | 0.07 | 0.071 | 0.071 | 0.071 | 0.071 | 0.945 | 0.949 | 1.000 | 100 |
| Complete-case | -0.218 | -0.217 | 0.117 | 0.118 | 0.121 | 0.248 | 0.249 | 0.541 | 0.546 | 0.347 | 100 |
| Confounded model | 0.232 | 0.231 | 0.071 | 0.072 | 0.072 | 0.243 | 0.242 | 0.097 | 0.101 | 1.000 | 100 |
| IPW | -0.212 | -0.219 | 0.142 | 0.142 | 0.139 | 0.256 | 0.26 | 0.677 | 0.642 | 0.245 | 100 |
| Raking (vanilla) | -0.016 | -0.014 | 0.11 | 0.122 | 0.107 | 0.123 | 0.108 | 0.946 | 0.966 | 0.916 | 100 |
| MICE | -0.015 | -0.016 | 0.095 | 0.095 | 0.095 | 0.096 | 0.096 | 0.946 | 0.944 | 0.980 | 100 |
| MI-XGB | 0.002 | 0.004 | 0.112 | 0.103 | 0.109 | 0.103 | 0.109 | 0.952 | 0.927 | 0.947 | 100 |
| MI-RF | 0.04 | 0.042 | 0.1 | 0.083 | 0.098 | 0.092 | 0.107 | 0.934 | 0.874 | 0.998 | 100 |
| IPCW-TMLE-M | -0.216 | -0.229 | 0.172 | 0.16 | 0.159 | 0.269 | 0.279 | 0.755 | 0.626 | 0.168 | 100 |
| IPCW-TMLE-MTO | -0.214 | -0.225 | 0.16 | 0.144 | 0.15 | 0.258 | 0.27 | 0.728 | 0.599 | 0.240 | 100 |
| IPCW-a-TMLE-M | -0.217 | -0.231 | 0.171 | 0.16 | 0.158 | 0.269 | 0.28 | 0.755 | 0.627 | 0.169 | 100 |
| IPCW-a-TMLE-MTO | -0.214 | -0.224 | 0.158 | 0.143 | 0.15 | 0.257 | 0.27 | 0.721 | 0.598 | 0.245 | 100 |

Table 47: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome (unobserved covariate)** and **MNAR-unobserved** scenario. The value of the estimand is 0.038. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0.002 | 0.002 | 0.072 | 0.07 | 0.073 | 0.07 | 0.073 | 0.950 | 0.958 | 1.000 | 100 |
| Complete-case* | -0.204 | -0.204 | 0.111 | 0.113 | 0.109 | 0.233 | 0.232 | 0.562 | 0.559 | 0.323 | 100 |
| Confounded model* | 0.225 | 0.225 | 0.071 | 0.07 | 0.072 | 0.235 | 0.236 | 0.109 | 0.117 | 1.000 | 100 |
| IPW* | -0.199 | -0.2 | 0.135 | 0.136 | 0.134 | 0.241 | 0.241 | 0.654 | 0.685 | 0.224 | 100 |
| Raking (vanilla)* | -0.009 | -0.01 | 0.105 | 0.118 | 0.107 | 0.118 | 0.107 | 0.974 | 0.952 | 0.897 | 100 |
| MICE* | -0.009 | -0.01 | 0.094 | 0.092 | 0.094 | 0.092 | 0.095 | 0.941 | 0.948 | 0.975 | 100 |
| MI-XGB* | 0.003 | 0.003 | 0.1 | 0.094 | 0.101 | 0.094 | 0.101 | 0.932 | 0.950 | 0.969 | 100 |
| MI-RF* | 0.049 | 0.047 | 0.097 | 0.08 | 0.099 | 0.094 | 0.11 | 0.856 | 0.923 | 0.997 | 100 |
| IPCW-TMLE-M | -0.201 | -0.212 | 0.168 | 0.154 | 0.155 | 0.253 | 0.263 | 0.638 | 0.777 | 0.144 | 100 |
| IPCW-TMLE-MTO | -0.199 | -0.207 | 0.153 | 0.137 | 0.144 | 0.242 | 0.252 | 0.617 | 0.746 | 0.226 | 100 |
| IPCW-a-TMLE-M | -0.201 | -0.213 | 0.168 | 0.153 | 0.154 | 0.253 | 0.262 | 0.639 | 0.777 | 0.147 | 100 |
| IPCW-a-TMLE-MTO | -0.2 | -0.207 | 0.151 | 0.136 | 0.141 | 0.242 | 0.251 | 0.612 | 0.742 | 0.225 | 100 |

Table 48: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome (unobserved covariate)** and **MNAR-unobserved** scenario. The value of the estimand is 0.038. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.002 | 0.002 | 0.07 | 0.068 | 0.071 | 0.068 | 0.071 | 0.954 | 0.948 | 0.999 | 100 |
| Complete-case | -0.204 | -0.204 | 0.111 | 0.113 | 0.109 | 0.233 | 0.232 | 0.559 | 0.562 | 0.323 | 100 |
| Confounded model | 0.224 | 0.225 | 0.071 | 0.07 | 0.072 | 0.235 | 0.236 | 0.118 | 0.109 | 1.000 | 100 |
| IPW | -0.199 | -0.2 | 0.135 | 0.136 | 0.134 | 0.241 | 0.241 | 0.685 | 0.654 | 0.224 | 100 |
| Raking (vanilla) | -0.01 | -0.01 | 0.105 | 0.118 | 0.107 | 0.118 | 0.107 | 0.952 | 0.974 | 0.897 | 100 |
| MICE | -0.009 | -0.011 | 0.094 | 0.092 | 0.094 | 0.092 | 0.095 | 0.948 | 0.941 | 0.975 | 100 |
| MI-XGB | 0.003 | 0.003 | 0.1 | 0.094 | 0.101 | 0.094 | 0.101 | 0.950 | 0.933 | 0.969 | 100 |
| MI-RF | 0.049 | 0.047 | 0.097 | 0.08 | 0.099 | 0.093 | 0.11 | 0.924 | 0.857 | 0.997 | 100 |
| IPCW-TMLE-M* | -0.201 | -0.212 | 0.168 | 0.154 | 0.155 | 0.253 | 0.263 | 0.776 | 0.638 | 0.144 | 100 |
| IPCW-TMLE-MTO* | -0.199 | -0.207 | 0.153 | 0.137 | 0.144 | 0.242 | 0.252 | 0.746 | 0.616 | 0.226 | 100 |
| IPCW-a-TMLE-M* | -0.201 | -0.213 | 0.168 | 0.153 | 0.154 | 0.253 | 0.263 | 0.776 | 0.638 | 0.147 | 100 |
| IPCW-a-TMLE-MTO* | -0.2 | -0.208 | 0.151 | 0.136 | 0.141 | 0.242 | 0.251 | 0.740 | 0.611 | 0.225 | 100 |

MNAR: 5% outcome proportion, 40% missingness proportion

Table 49: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and MNAR-value** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover- age | Oracle cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------------|----------------------|-------|----------------------|
| Benchmark model | -0.001 | -0.002 | 0.046 | 0.048 | 0.045 | 0.048 | 0.045 | 0.958 | 0.950 | 0.984 | 100 |
| Complete-case | -0.097 | -0.097 | 0.055 | 0.056 | 0.056 | 0.112 | 0.112 | 0.591 | 0.580 | 0.375 | 100 |
| Confounded model | 0.111 | 0.109 | 0.047 | 0.049 | 0.047 | 0.121 | 0.119 | 0.390 | 0.362 | 1.000 | 100 |
| IPW | -0.099 | -0.098 | 0.06 | 0.06 | 0.059 | 0.115 | 0.115 | 0.610 | 0.622 | 0.321 | 100 |
| Raking (vanilla) | -0.055 | -0.056 | 0.052 | 0.059 | 0.051 | 0.081 | 0.076 | 0.881 | 0.809 | 0.622 | 100 |
| MICE | -0.056 | -0.056 | 0.051 | 0.052 | 0.051 | 0.076 | 0.076 | 0.808 | 0.802 | 0.726 | 100 |
| MI-XGB | -0.055 | -0.056 | 0.052 | 0.058 | 0.052 | 0.08 | 0.076 | 0.872 | 0.813 | 0.644 | 100 |
| MI-RF | -0.051 | -0.051 | 0.05 | 0.05 | 0.051 | 0.072 | 0.072 | 0.820 | 0.825 | 0.776 | 100 |
| IPCW-TMLE-M | -0.099 | -0.102 | 0.07 | 0.068 | 0.066 | 0.12 | 0.122 | 0.637 | 0.702 | 0.228 | 100 |
| IPCW-TMLE-MTO | -0.098 | -0.1 | 0.067 | 0.063 | 0.065 | 0.117 | 0.119 | 0.614 | 0.688 | 0.280 | 100 |

Table 50: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and MNAR-value** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover- age | Nominal cover- age | Power | Prop. com- pleted |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|----------------------|-----------------------|-------|----------------------|
| Benchmark model | 0.002 | 0.001 | 0.046 | 0.048 | 0.045 | 0.048 | 0.045 | 0.950 | 0.958 | 0.984 | 100 |
| Complete-case | -0.094 | -0.094 | 0.055 | 0.056 | 0.056 | 0.109 | 0.109 | 0.599 | 0.610 | 0.375 | 100 |
| Confounded model | 0.114 | 0.112 | 0.047 | 0.049 | 0.047 | 0.124 | 0.121 | 0.336 | 0.357 | 1.000 | 100 |
| IPW | -0.095 | -0.095 | 0.06 | 0.06 | 0.059 | 0.113 | 0.112 | 0.640 | 0.631 | 0.321 | 100 |
| Raking (vanilla) | -0.052 | -0.053 | 0.052 | 0.059 | 0.051 | 0.079 | 0.074 | 0.828 | 0.896 | 0.622 | 100 |
| MICE | -0.053 | -0.053 | 0.051 | 0.052 | 0.051 | 0.074 | 0.074 | 0.821 | 0.823 | 0.726 | 100 |
| MI-XGB | -0.052 | -0.053 | 0.052 | 0.058 | 0.052 | 0.078 | 0.074 | 0.830 | 0.882 | 0.644 | 100 |
| MI-RF | -0.048 | -0.048 | 0.05 | 0.05 | 0.051 | 0.069 | 0.07 | 0.844 | 0.834 | 0.776 | 100 |
| IPCW-TMLE-M | -0.096 | -0.099 | 0.07 | 0.068 | 0.066 | 0.118 | 0.119 | 0.718 | 0.652 | 0.228 | 100 |
| IPCW-TMLE-MTO | -0.095 | -0.097 | 0.067 | 0.063 | 0.065 | 0.114 | 0.117 | 0.700 | 0.629 | 0.280 | 100 |

Table 51: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and MNAR-value** scenario. The value of the estimand is 0.015. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0.002 | 0.002 | 0.046 | 0.046 | 0.045 | 0.046 | 0.045 | 0.943 | 0.944 | 0.928 | 100 |
| Complete-case* | -0.076 | -0.077 | 0.054 | 0.054 | 0.052 | 0.093 | 0.093 | 0.716 | 0.716 | 0.286 | 100 |
| Confounded model* | -0.139 | -0.138 | 0.048 | 0.049 | 0.048 | 0.148 | 0.146 | 0.184 | 0.173 | 0.055 | 100 |
| IPW* | -0.078 | -0.078 | 0.053 | 0.054 | 0.052 | 0.094 | 0.094 | 0.683 | 0.693 | 0.273 | 100 |
| Raking (vanilla)* | -0.243 | -0.243 | 0.056 | 0.067 | 0.057 | 0.252 | 0.25 | 0.032 | 0.012 | 0.237 | 100 |
| MICE* | -0.256 | -0.256 | 0.051 | 0.052 | 0.051 | 0.261 | 0.261 | 0.003 | 0.001 | 0.513 | 100 |
| MI-RF* | -0.247 | -0.246 | 0.053 | 0.051 | 0.053 | 0.252 | 0.252 | 0.001 | 0.001 | 0.457 | 100 |
| IPCW-TMLE-M | -0.092 | -0.096 | 0.069 | 0.065 | 0.062 | 0.113 | 0.114 | 0.609 | 0.736 | 0.120 | 100 |
| IPCW-TMLE-MTO | -0.083 | -0.085 | 0.059 | 0.057 | 0.057 | 0.101 | 0.103 | 0.633 | 0.705 | 0.207 | 100 |
| IPCW-a-TMLE-M | -0.092 | -0.097 | 0.069 | 0.065 | 0.061 | 0.113 | 0.114 | 0.606 | 0.735 | 0.119 | 100 |
| IPCW-a-TMLE-MTO | -0.082 | -0.085 | 0.055 | 0.052 | 0.052 | 0.098 | 0.1 | 0.607 | 0.666 | 0.254 | 100 |
| r-IPCW-TMLE-MTO | -0.055 | -0.057 | 0.067 | 0.059 | 0.065 | 0.081 | 0.087 | 0.768 | 0.866 | 0.379 | 100 |

Table 52: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and MNAR-value** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.003 | -0.003 | 0.051 | 0.052 | 0.051 | 0.052 | 0.051 | 0.948 | 0.948 | 0.959 | 100 |
| Complete-case | -0.115 | -0.116 | 0.054 | 0.054 | 0.052 | 0.128 | 0.128 | 0.422 | 0.433 | 0.286 | 100 |
| Confounded model | -0.179 | -0.178 | 0.048 | 0.049 | 0.048 | 0.185 | 0.184 | 0.039 | 0.043 | 0.055 | 100 |
| IPW | -0.117 | -0.118 | 0.053 | 0.054 | 0.052 | 0.129 | 0.129 | 0.399 | 0.411 | 0.273 | 100 |
| Raking (vanilla) | -0.282 | -0.283 | 0.056 | 0.067 | 0.057 | 0.29 | 0.288 | 0.002 | 0.007 | 0.237 | 100 |
| MICE | -0.295 | -0.295 | 0.051 | 0.052 | 0.051 | 0.3 | 0.299 | 0.000 | 0.000 | 0.513 | 100 |
| MI-RF | -0.286 | -0.285 | 0.053 | 0.051 | 0.053 | 0.291 | 0.29 | 0.000 | 0.000 | 0.457 | 100 |
| IPCW-TMLE-M* | -0.132 | -0.136 | 0.069 | 0.065 | 0.062 | 0.147 | 0.149 | 0.495 | 0.393 | 0.120 | 100 |
| IPCW-TMLE-MTO* | -0.122 | -0.125 | 0.059 | 0.057 | 0.057 | 0.135 | 0.137 | 0.436 | 0.395 | 0.207 | 100 |
| IPCW-a-TMLE-M* | -0.132 | -0.136 | 0.069 | 0.065 | 0.061 | 0.147 | 0.149 | 0.493 | 0.391 | 0.119 | 100 |
| IPCW-a-TMLE-MTO* | -0.122 | -0.124 | 0.055 | 0.052 | 0.052 | 0.133 | 0.135 | 0.374 | 0.348 | 0.254 | 100 |
| r-IPCW-TMLE-MTO* | -0.095 | -0.096 | 0.067 | 0.059 | 0.065 | 0.111 | 0.117 | 0.697 | 0.574 | 0.379 | 100 |

Table 53: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and MNAR-unobserved** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | -0.002 | -0.002 | 0.048 | 0.048 | 0.048 | 0.048 | 0.048 | 0.947 | 0.950 | 0.974 | 100 |
| Complete-case | -0.082 | -0.082 | 0.052 | 0.051 | 0.051 | 0.096 | 0.097 | 0.639 | 0.648 | 0.540 | 100 |
| Confounded model | 0.11 | 0.108 | 0.049 | 0.049 | 0.05 | 0.12 | 0.119 | 0.391 | 0.397 | 1.000 | 100 |
| IPW | -0.082 | -0.082 | 0.054 | 0.054 | 0.053 | 0.098 | 0.098 | 0.659 | 0.673 | 0.495 | 100 |
| Raking (vanilla) | -0.005 | -0.006 | 0.052 | 0.06 | 0.052 | 0.06 | 0.052 | 0.975 | 0.947 | 0.901 | 100 |
| MICE | -0.005 | -0.005 | 0.051 | 0.051 | 0.051 | 0.051 | 0.051 | 0.948 | 0.949 | 0.951 | 100 |
| MI-RF | 0.007 | 0.006 | 0.052 | 0.051 | 0.052 | 0.051 | 0.052 | 0.944 | 0.952 | 0.968 | 100 |
| IPCW-TMLE-M | -0.083 | -0.086 | 0.063 | 0.062 | 0.061 | 0.104 | 0.106 | 0.674 | 0.735 | 0.385 | 100 |
| IPCW-TMLE-MTO | -0.083 | -0.085 | 0.061 | 0.058 | 0.058 | 0.101 | 0.103 | 0.652 | 0.722 | 0.440 | 100 |
| IPCW-a-TMLE-M | -0.083 | -0.086 | 0.063 | 0.062 | 0.061 | 0.104 | 0.105 | 0.672 | 0.734 | 0.383 | 100 |
| IPCW-a-TMLE-MTO | -0.083 | -0.085 | 0.06 | 0.058 | 0.059 | 0.101 | 0.104 | 0.654 | 0.718 | 0.438 | 100 |
| r-IPCW-TMLE-MTO | -0.084 | -0.086 | 0.061 | 0.058 | 0.059 | 0.102 | 0.104 | 0.646 | 0.714 | 0.434 | 100 |

Table 54: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome and MNAR-unobserved** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | 0.001 | 0.001 | 0.048 | 0.048 | 0.048 | 0.048 | 0.048 | 0.952 | 0.948 | 0.974 | 100 |
| Complete-case | -0.078 | -0.079 | 0.052 | 0.051 | 0.051 | 0.094 | 0.094 | 0.674 | 0.662 | 0.540 | 100 |
| Confounded model | 0.113 | 0.111 | 0.049 | 0.049 | 0.05 | 0.123 | 0.122 | 0.372 | 0.367 | 1.000 | 100 |
| IPW | -0.079 | -0.079 | 0.054 | 0.054 | 0.053 | 0.096 | 0.095 | 0.695 | 0.682 | 0.495 | 100 |
| Raking (vanilla) | -0.002 | -0.003 | 0.052 | 0.06 | 0.052 | 0.06 | 0.052 | 0.950 | 0.978 | 0.901 | 100 |
| MICE | -0.002 | -0.002 | 0.051 | 0.051 | 0.051 | 0.051 | 0.051 | 0.948 | 0.948 | 0.951 | 100 |
| MI-RF | 0.01 | 0.009 | 0.052 | 0.051 | 0.052 | 0.052 | 0.053 | 0.948 | 0.943 | 0.968 | 100 |
| IPCW-TMLE-M | -0.08 | -0.083 | 0.063 | 0.062 | 0.061 | 0.101 | 0.103 | 0.753 | 0.690 | 0.385 | 100 |
| IPCW-TMLE-MTO | -0.08 | -0.082 | 0.061 | 0.058 | 0.058 | 0.098 | 0.1 | 0.740 | 0.671 | 0.440 | 100 |
| IPCW-a-TMLE-M | -0.08 | -0.083 | 0.063 | 0.062 | 0.061 | 0.101 | 0.103 | 0.750 | 0.689 | 0.383 | 100 |
| IPCW-a-TMLE-MTO | -0.08 | -0.082 | 0.06 | 0.058 | 0.059 | 0.098 | 0.101 | 0.740 | 0.667 | 0.438 | 100 |
| r-IPCW-TMLE-MTO | -0.081 | -0.083 | 0.061 | 0.058 | 0.059 | 0.099 | 0.102 | 0.734 | 0.668 | 0.434 | 100 |

Table 55: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome (unobserved covariate) and MNAR-unobserved** scenario. The value of the estimand is 0.016. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.045 | 0.046 | 0.045 | 0.046 | 0.045 | 0.956 | 0.949 | 0.955 | 100 |
| Complete-case* | -0.069 | -0.068 | 0.047 | 0.048 | 0.048 | 0.084 | 0.083 | 0.697 | 0.689 | 0.508 | 100 |
| Confounded model* | 0.098 | 0.096 | 0.045 | 0.046 | 0.044 | 0.109 | 0.106 | 0.441 | 0.416 | 1.000 | 100 |
| IPW* | -0.068 | -0.069 | 0.051 | 0.051 | 0.051 | 0.085 | 0.086 | 0.715 | 0.734 | 0.460 | 100 |
| Raking (vanilla)* | -0.002 | -0.003 | 0.047 | 0.056 | 0.048 | 0.056 | 0.048 | 0.980 | 0.952 | 0.865 | 100 |
| MICE* | -0.002 | -0.003 | 0.046 | 0.048 | 0.046 | 0.048 | 0.046 | 0.956 | 0.951 | 0.939 | 100 |
| MI-RF* | 0.011 | 0.01 | 0.047 | 0.047 | 0.046 | 0.049 | 0.047 | 0.947 | 0.942 | 0.965 | 100 |
| IPCW-TMLE-M | -0.07 | -0.072 | 0.059 | 0.057 | 0.058 | 0.09 | 0.093 | 0.708 | 0.768 | 0.360 | 100 |
| IPCW-TMLE-MTO | -0.07 | -0.071 | 0.056 | 0.054 | 0.057 | 0.088 | 0.09 | 0.691 | 0.752 | 0.415 | 100 |
| IPCW-a-TMLE-M | -0.07 | -0.072 | 0.058 | 0.057 | 0.058 | 0.09 | 0.093 | 0.710 | 0.767 | 0.362 | 100 |
| IPCW-a-TMLE-MTO | -0.07 | -0.071 | 0.057 | 0.053 | 0.057 | 0.088 | 0.091 | 0.694 | 0.755 | 0.411 | 100 |
| r-IPCW-TMLE-MTO | -0.07 | -0.072 | 0.056 | 0.054 | 0.057 | 0.089 | 0.091 | 0.688 | 0.750 | 0.407 | 100 |

Table 56: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 40% missing proportion.** Comparing estimators under the **simple outcome (unobserved covariate) and MNAR-unobserved** scenario. The value of the estimand is 0.016. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.044 | 0.045 | 0.043 | 0.045 | 0.043 | 0.951 | 0.958 | 0.966 | 100 |
| Complete-case | -0.068 | -0.068 | 0.047 | 0.048 | 0.048 | 0.084 | 0.083 | 0.692 | 0.703 | 0.508 | 100 |
| Confounded model | 0.099 | 0.097 | 0.045 | 0.046 | 0.044 | 0.109 | 0.107 | 0.412 | 0.436 | 1.000 | 100 |
| IPW | -0.068 | -0.069 | 0.051 | 0.051 | 0.051 | 0.085 | 0.086 | 0.735 | 0.719 | 0.460 | 100 |
| Raking (vanilla) | -0.002 | -0.002 | 0.047 | 0.056 | 0.048 | 0.056 | 0.048 | 0.952 | 0.980 | 0.865 | 100 |
| MICE | -0.001 | -0.002 | 0.046 | 0.048 | 0.046 | 0.048 | 0.046 | 0.951 | 0.956 | 0.939 | 100 |
| MI-RF | 0.012 | 0.011 | 0.047 | 0.047 | 0.046 | 0.049 | 0.047 | 0.941 | 0.947 | 0.965 | 100 |
| IPCW-TMLE-M* | -0.07 | -0.072 | 0.059 | 0.057 | 0.058 | 0.09 | 0.093 | 0.772 | 0.710 | 0.360 | 100 |
| IPCW-TMLE-MTO* | -0.069 | -0.07 | 0.056 | 0.054 | 0.057 | 0.088 | 0.09 | 0.754 | 0.695 | 0.415 | 100 |
| IPCW-a-TMLE-M* | -0.07 | -0.072 | 0.058 | 0.057 | 0.058 | 0.09 | 0.092 | 0.769 | 0.712 | 0.362 | 100 |
| IPCW-a-TMLE-MTO* | -0.069 | -0.07 | 0.057 | 0.053 | 0.057 | 0.088 | 0.091 | 0.759 | 0.698 | 0.411 | 100 |
| r-IPCW-TMLE-MTO* | -0.07 | -0.071 | 0.056 | 0.054 | 0.057 | 0.088 | 0.091 | 0.752 | 0.691 | 0.407 | 100 |

MNAR: 5% outcome proportion, 80% missingness proportion

Table 57: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and MNAR-value** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.001 | 0.048 | 0.048 | 0.05 | 0.048 | 0.051 | 0.954 | 0.956 | 0.977 | 100 |
| Complete-case | -0.116 | -0.115 | 0.086 | 0.084 | 0.086 | 0.143 | 0.144 | 0.713 | 0.732 | 0.147 | 100 |
| Confounded model | 0.11 | 0.11 | 0.049 | 0.049 | 0.052 | 0.121 | 0.122 | 0.396 | 0.393 | 1.000 | 100 |
| IPW | -0.113 | -0.116 | 0.106 | 0.101 | 0.105 | 0.151 | 0.157 | 0.730 | 0.808 | 0.093 | 100 |
| Raking (vanilla) | -0.055 | -0.055 | 0.079 | 0.085 | 0.081 | 0.102 | 0.098 | 0.914 | 0.898 | 0.346 | 100 |
| MICE | -0.057 | -0.056 | 0.074 | 0.074 | 0.073 | 0.093 | 0.092 | 0.862 | 0.876 | 0.454 | 100 |
| MI-XGB | -0.048 | -0.047 | 0.075 | 0.071 | 0.075 | 0.085 | 0.088 | 0.885 | 0.900 | 0.530 | 100 |
| MI-RF | -0.015 | -0.014 | 0.067 | 0.055 | 0.07 | 0.057 | 0.072 | 0.881 | 0.944 | 0.830 | 100 |
| IPCW-TMLE-M | -0.109 | -0.126 | 0.149 | 0.116 | 0.114 | 0.159 | 0.17 | 0.674 | 0.937 | 0.071 | 100 |
| IPCW-TMLE-MTO | -0.109 | -0.119 | 0.12 | 0.101 | 0.106 | 0.149 | 0.16 | 0.676 | 0.864 | 0.104 | 100 |

Table 58: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and MNAR-value** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.001 | 0.002 | 0.048 | 0.048 | 0.05 | 0.048 | 0.051 | 0.957 | 0.954 | 0.977 | 100 |
| Complete-case | -0.113 | -0.112 | 0.086 | 0.084 | 0.086 | 0.14 | 0.141 | 0.748 | 0.723 | 0.147 | 100 |
| Confounded model | 0.113 | 0.113 | 0.049 | 0.049 | 0.052 | 0.124 | 0.125 | 0.376 | 0.372 | 1.000 | 100 |
| IPW | -0.11 | -0.113 | 0.106 | 0.101 | 0.105 | 0.149 | 0.154 | 0.818 | 0.740 | 0.093 | 100 |
| Raking (vanilla) | -0.052 | -0.052 | 0.079 | 0.085 | 0.081 | 0.1 | 0.096 | 0.903 | 0.918 | 0.346 | 100 |
| MICE | -0.054 | -0.052 | 0.074 | 0.074 | 0.073 | 0.092 | 0.09 | 0.884 | 0.870 | 0.454 | 100 |
| MI-XGB | -0.044 | -0.044 | 0.075 | 0.071 | 0.075 | 0.083 | 0.087 | 0.905 | 0.892 | 0.530 | 100 |
| MI-RF | -0.012 | -0.011 | 0.067 | 0.055 | 0.07 | 0.057 | 0.071 | 0.944 | 0.888 | 0.830 | 100 |
| IPCW-TMLE-M | -0.106 | -0.123 | 0.149 | 0.116 | 0.114 | 0.157 | 0.167 | 0.942 | 0.685 | 0.071 | 100 |
| IPCW-TMLE-MTO | -0.106 | -0.116 | 0.12 | 0.101 | 0.106 | 0.147 | 0.158 | 0.871 | 0.684 | 0.104 | 100 |

Table 59: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and MNAR-value** scenario. The value of the estimand is 0.015. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0.002 | 0.001 | 0.047 | 0.046 | 0.047 | 0.046 | 0.047 | 0.935 | 0.944 | 0.926 | 100 |
| Complete-case* | -0.069 | -0.071 | 0.092 | 0.092 | 0.092 | 0.115 | 0.117 | 0.882 | 0.885 | 0.147 | 100 |
| Confounded model* | -0.139 | -0.139 | 0.049 | 0.049 | 0.049 | 0.148 | 0.148 | 0.187 | 0.184 | 0.062 | 100 |
| IPW* | -0.068 | -0.072 | 0.105 | 0.102 | 0.103 | 0.123 | 0.125 | 0.860 | 0.899 | 0.111 | 100 |
| Raking (vanilla)* | -0.335 | -0.336 | 0.08 | 0.086 | 0.076 | 0.345 | 0.345 | 0.035 | 0.017 | 0.586 | 100 |
| MICE* | -0.351 | -0.354 | 0.069 | 0.065 | 0.07 | 0.357 | 0.36 | 0.006 | 0.001 | 0.832 | 100 |
| MI-RF* | -0.331 | -0.331 | 0.062 | 0.054 | 0.062 | 0.335 | 0.337 | 0.000 | 0.000 | 0.868 | 100 |
| IPCW-TMLE-M | -0.082 | -0.098 | 0.134 | 0.113 | 0.106 | 0.14 | 0.144 | 0.797 | 0.934 | 0.066 | 100 |
| IPCW-TMLE-MTO | -0.083 | -0.089 | 0.112 | 0.1 | 0.103 | 0.13 | 0.136 | 0.780 | 0.898 | 0.098 | 100 |
| IPCW-a-TMLE-M | -0.082 | -0.097 | 0.131 | 0.112 | 0.105 | 0.139 | 0.143 | 0.797 | 0.927 | 0.069 | 100 |
| IPCW-a-TMLE-MTO | -0.082 | -0.088 | 0.106 | 0.095 | 0.098 | 0.126 | 0.132 | 0.780 | 0.888 | 0.111 | 100 |
| r-IPCW-TMLE-MTO | -0.075 | -0.085 | 0.119 | 0.102 | 0.106 | 0.127 | 0.136 | 0.794 | 0.913 | 0.117 | 100 |

Table 60: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **complex outcome and MNAR-value** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.004 | 0.053 | 0.052 | 0.052 | 0.052 | 0.053 | 0.949 | 0.946 | 0.966 | 100 |
| Complete-case | -0.108 | -0.111 | 0.092 | 0.092 | 0.092 | 0.142 | 0.144 | 0.771 | 0.773 | 0.147 | 100 |
| Confounded model | -0.179 | -0.179 | 0.049 | 0.049 | 0.049 | 0.185 | 0.185 | 0.048 | 0.051 | 0.062 | 100 |
| IPW | -0.107 | -0.111 | 0.105 | 0.102 | 0.103 | 0.148 | 0.151 | 0.817 | 0.769 | 0.111 | 100 |
| Raking (vanilla) | -0.374 | -0.375 | 0.08 | 0.086 | 0.076 | 0.384 | 0.383 | 0.006 | 0.019 | 0.586 | 100 |
| MICE | -0.391 | -0.393 | 0.069 | 0.065 | 0.07 | 0.396 | 0.399 | 0.000 | 0.004 | 0.832 | 100 |
| MI-RF | -0.37 | -0.37 | 0.062 | 0.054 | 0.062 | 0.374 | 0.376 | 0.000 | 0.000 | 0.868 | 100 |
| IPCW-TMLE-M* | -0.122 | -0.138 | 0.134 | 0.113 | 0.106 | 0.166 | 0.174 | 0.885 | 0.680 | 0.066 | 100 |
| IPCW-TMLE-MTO* | -0.122 | -0.129 | 0.112 | 0.1 | 0.103 | 0.158 | 0.164 | 0.820 | 0.671 | 0.098 | 100 |
| IPCW-a-TMLE-M* | -0.122 | -0.137 | 0.131 | 0.112 | 0.105 | 0.166 | 0.172 | 0.877 | 0.680 | 0.069 | 100 |
| IPCW-a-TMLE-MTO* | -0.122 | -0.127 | 0.106 | 0.095 | 0.098 | 0.154 | 0.161 | 0.796 | 0.669 | 0.111 | 100 |
| r-IPCW-TMLE-MTO* | -0.115 | -0.124 | 0.119 | 0.102 | 0.106 | 0.153 | 0.163 | 0.844 | 0.696 | 0.117 | 100 |

Table 61: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and MNAR-unobserved** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.049 | 0.048 | 0.049 | 0.048 | 0.049 | 0.950 | 0.952 | 0.976 | 100 |
| Complete-case | -0.108 | -0.109 | 0.077 | 0.076 | 0.077 | 0.132 | 0.133 | 0.677 | 0.700 | 0.177 | 100 |
| Confounded model | 0.112 | 0.112 | 0.05 | 0.049 | 0.051 | 0.122 | 0.123 | 0.380 | 0.390 | 1.000 | 100 |
| IPW | -0.103 | -0.108 | 0.095 | 0.09 | 0.093 | 0.137 | 0.143 | 0.706 | 0.804 | 0.120 | 100 |
| Raking (vanilla) | -0.006 | -0.006 | 0.074 | 0.086 | 0.071 | 0.086 | 0.072 | 0.974 | 0.940 | 0.588 | 100 |
| MICE | -0.005 | -0.004 | 0.065 | 0.064 | 0.064 | 0.064 | 0.064 | 0.948 | 0.950 | 0.811 | 100 |
| MI-RF | 0.053 | 0.055 | 0.059 | 0.055 | 0.057 | 0.076 | 0.08 | 0.830 | 0.854 | 0.986 | 100 |
| IPCW-TMLE-M | -0.101 | -0.116 | 0.116 | 0.101 | 0.099 | 0.143 | 0.152 | 0.673 | 0.890 | 0.088 | 100 |
| IPCW-TMLE-MTO | -0.101 | -0.113 | 0.103 | 0.09 | 0.094 | 0.135 | 0.147 | 0.668 | 0.846 | 0.140 | 100 |
| IPCW-a-TMLE-M | -0.101 | -0.116 | 0.116 | 0.101 | 0.099 | 0.143 | 0.153 | 0.676 | 0.889 | 0.093 | 100 |
| IPCW-a-TMLE-MTO | -0.101 | -0.112 | 0.1 | 0.088 | 0.094 | 0.134 | 0.146 | 0.673 | 0.830 | 0.143 | 100 |
| r-IPCW-TMLE-MTO | -0.102 | -0.114 | 0.103 | 0.09 | 0.095 | 0.136 | 0.148 | 0.667 | 0.843 | 0.136 | 100 |

Table 62: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome and MNAR-unobserved** scenario. The value of the estimand is 0.019. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | 0.003 | 0.004 | 0.049 | 0.048 | 0.049 | 0.048 | 0.049 | 0.952 | 0.949 | 0.976 | 100 |
| Complete-case | -0.105 | -0.106 | 0.077 | 0.076 | 0.077 | 0.129 | 0.131 | 0.714 | 0.690 | 0.177 | 100 |
| Confounded model | 0.115 | 0.115 | 0.05 | 0.049 | 0.051 | 0.125 | 0.126 | 0.371 | 0.360 | 1.000 | 100 |
| IPW | -0.099 | -0.105 | 0.095 | 0.09 | 0.093 | 0.134 | 0.14 | 0.817 | 0.720 | 0.120 | 100 |
| Raking (vanilla) | -0.003 | -0.003 | 0.074 | 0.086 | 0.071 | 0.086 | 0.072 | 0.941 | 0.974 | 0.588 | 100 |
| MICE | -0.002 | -0.001 | 0.065 | 0.064 | 0.064 | 0.064 | 0.064 | 0.950 | 0.947 | 0.811 | 100 |
| MI-RF | 0.056 | 0.059 | 0.059 | 0.055 | 0.057 | 0.079 | 0.082 | 0.844 | 0.816 | 0.986 | 100 |
| IPCW-TMLE-M | -0.098 | -0.113 | 0.116 | 0.101 | 0.099 | 0.14 | 0.15 | 0.896 | 0.686 | 0.088 | 100 |
| IPCW-TMLE-MTO | -0.098 | -0.109 | 0.103 | 0.09 | 0.094 | 0.133 | 0.144 | 0.854 | 0.680 | 0.140 | 100 |
| IPCW-a-TMLE-M | -0.098 | -0.113 | 0.116 | 0.101 | 0.099 | 0.14 | 0.15 | 0.895 | 0.684 | 0.093 | 100 |
| IPCW-a-TMLE-MTO | -0.098 | -0.109 | 0.1 | 0.088 | 0.094 | 0.132 | 0.144 | 0.840 | 0.683 | 0.143 | 100 |
| r-IPCW-TMLE-MTO | -0.098 | -0.111 | 0.103 | 0.09 | 0.095 | 0.133 | 0.146 | 0.850 | 0.676 | 0.136 | 100 |

Table 63: **Synthetic data MNAR simulation: oracle marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome (unobserved covariate)** and **MNAR-unobserved** scenario. The value of the estimand is 0.016. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0 | 0.001 | 0.046 | 0.046 | 0.048 | 0.046 | 0.048 | 0.951 | 0.949 | 0.948 | 100 |
| Complete-case* | -0.092 | -0.094 | 0.07 | 0.07 | 0.07 | 0.116 | 0.117 | 0.724 | 0.742 | 0.164 | 100 |
| Confounded model* | 0.098 | 0.097 | 0.046 | 0.046 | 0.047 | 0.108 | 0.108 | 0.439 | 0.438 | 1.000 | 100 |
| IPW* | -0.089 | -0.092 | 0.086 | 0.083 | 0.085 | 0.122 | 0.125 | 0.734 | 0.823 | 0.104 | 100 |
| Raking (vanilla)* | -0.003 | -0.003 | 0.07 | 0.081 | 0.07 | 0.081 | 0.07 | 0.976 | 0.948 | 0.515 | 100 |
| MICE* | -0.002 | -0.003 | 0.061 | 0.06 | 0.062 | 0.06 | 0.062 | 0.947 | 0.950 | 0.763 | 100 |
| MI-XGB* | 0.025 | 0.025 | 0.062 | 0.056 | 0.064 | 0.061 | 0.069 | 0.898 | 0.932 | 0.889 | 100 |
| MI-RF* | 0.053 | 0.053 | 0.054 | 0.051 | 0.054 | 0.073 | 0.076 | 0.813 | 0.833 | 0.984 | 100 |
| IPCW-TMLE-M | -0.089 | -0.101 | 0.105 | 0.091 | 0.091 | 0.128 | 0.136 | 0.681 | 0.889 | 0.076 | 100 |
| IPCW-TMLE-MTO | -0.088 | -0.096 | 0.095 | 0.082 | 0.086 | 0.12 | 0.129 | 0.683 | 0.858 | 0.118 | 100 |
| IPCW-a-TMLE-M | -0.089 | -0.102 | 0.106 | 0.091 | 0.091 | 0.128 | 0.136 | 0.682 | 0.893 | 0.074 | 100 |
| IPCW-a-TMLE-MTO | -0.088 | -0.095 | 0.093 | 0.081 | 0.086 | 0.119 | 0.128 | 0.684 | 0.854 | 0.130 | 100 |

Table 64: **Synthetic data MNAR simulation: census marginal risk difference (mRD), 5% outcome proportion, 80% missing proportion.** Comparing estimators under the **simple outcome (unobserved covariate)** and **MNAR-unobserved** scenario. The value of the estimand is 0.016. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.045 | 0.045 | 0.045 | 0.045 | 0.045 | 0.950 | 0.949 | 0.956 | 100 |
| Complete-case | -0.092 | -0.093 | 0.07 | 0.07 | 0.07 | 0.115 | 0.117 | 0.746 | 0.725 | 0.164 | 100 |
| Confounded model | 0.098 | 0.097 | 0.046 | 0.046 | 0.047 | 0.109 | 0.108 | 0.432 | 0.436 | 1.000 | 100 |
| IPW | -0.088 | -0.092 | 0.086 | 0.083 | 0.085 | 0.122 | 0.125 | 0.826 | 0.738 | 0.104 | 100 |
| Raking (vanilla) | -0.003 | -0.002 | 0.07 | 0.081 | 0.07 | 0.081 | 0.07 | 0.948 | 0.976 | 0.515 | 100 |
| MICE | -0.001 | -0.002 | 0.061 | 0.06 | 0.062 | 0.06 | 0.062 | 0.950 | 0.948 | 0.763 | 100 |
| MI-XGB | 0.025 | 0.026 | 0.062 | 0.056 | 0.064 | 0.061 | 0.069 | 0.932 | 0.896 | 0.889 | 100 |
| MI-RF | 0.053 | 0.053 | 0.054 | 0.051 | 0.054 | 0.074 | 0.076 | 0.829 | 0.811 | 0.984 | 100 |
| IPCW-TMLE-M* | -0.089 | -0.1 | 0.105 | 0.091 | 0.091 | 0.127 | 0.135 | 0.891 | 0.683 | 0.076 | 100 |
| IPCW-TMLE-MTO* | -0.087 | -0.096 | 0.095 | 0.082 | 0.086 | 0.12 | 0.129 | 0.860 | 0.685 | 0.118 | 100 |
| IPCW-a-TMLE-M* | -0.089 | -0.101 | 0.106 | 0.091 | 0.091 | 0.127 | 0.136 | 0.894 | 0.684 | 0.074 | 100 |
| IPCW-a-TMLE-MTO* | -0.087 | -0.094 | 0.093 | 0.081 | 0.086 | 0.119 | 0.128 | 0.856 | 0.686 | 0.130 | 100 |

Other scenarios

Table 65: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.003 | 0.065 | 0.065 | 0.066 | 0.065 | 0.066 | 0.951 | 0.950 | 0.049 | 100 |
| Complete-case | -0.003 | -0.003 | 0.082 | 0.082 | 0.082 | 0.082 | 0.082 | 0.944 | 0.944 | 0.056 | 100 |
| Confounded model | 0.198 | 0.199 | 0.066 | 0.066 | 0.068 | 0.209 | 0.21 | 0.146 | 0.155 | 0.856 | 100 |
| IPW | -0.003 | -0.004 | 0.099 | 0.099 | 0.098 | 0.099 | 0.098 | 0.945 | 0.949 | 0.055 | 100 |
| Raking (vanilla) | -0.002 | -0.004 | 0.07 | 0.07 | 0.07 | 0.07 | 0.07 | 0.949 | 0.950 | 0.051 | 100 |
| MICE | -0.002 | -0.003 | 0.068 | 0.067 | 0.068 | 0.067 | 0.068 | 0.948 | 0.951 | 0.053 | 100 |
| MI-XGB | -0.005 | -0.006 | 0.07 | 0.07 | 0.071 | 0.07 | 0.071 | 0.948 | 0.947 | 0.052 | 100 |
| MI-RF | 0.007 | 0.007 | 0.069 | 0.068 | 0.069 | 0.068 | 0.07 | 0.946 | 0.949 | 0.054 | 100 |
| IPCW-TMLE-M | -0.004 | -0.006 | 0.124 | 0.117 | 0.123 | 0.117 | 0.123 | 0.937 | 0.952 | 0.063 | 100 |
| IPCW-TMLE-MTO | -0.002 | -0.004 | 0.114 | 0.106 | 0.113 | 0.106 | 0.113 | 0.933 | 0.949 | 0.066 | 100 |
| IPCW-a-TMLE-M | -0.004 | -0.007 | 0.123 | 0.117 | 0.123 | 0.117 | 0.123 | 0.936 | 0.950 | 0.064 | 100 |
| IPCW-a-TMLE-MTO | -0.002 | -0.005 | 0.112 | 0.105 | 0.11 | 0.105 | 0.11 | 0.932 | 0.949 | 0.068 | 100 |

Table 66: **Synthetic data MAR simulation: census marginal risk difference (mRD), 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 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.006 | -0.007 | 0.065 | 0.065 | 0.066 | 0.065 | 0.066 | 0.950 | 0.950 | 0.049 | 100 |
| Complete-case | -0.007 | -0.007 | 0.082 | 0.082 | 0.082 | 0.082 | 0.083 | 0.946 | 0.943 | 0.056 | 100 |
| Confounded model | 0.194 | 0.195 | 0.066 | 0.066 | 0.068 | 0.205 | 0.207 | 0.167 | 0.162 | 0.856 | 100 |
| IPW | -0.007 | -0.008 | 0.099 | 0.099 | 0.098 | 0.099 | 0.098 | 0.950 | 0.944 | 0.055 | 100 |
| Raking (vanilla) | -0.006 | -0.008 | 0.07 | 0.07 | 0.07 | 0.07 | 0.071 | 0.950 | 0.946 | 0.051 | 100 |
| MICE | -0.006 | -0.007 | 0.068 | 0.067 | 0.068 | 0.068 | 0.068 | 0.949 | 0.946 | 0.053 | 100 |
| MI-XGB | -0.009 | -0.01 | 0.07 | 0.07 | 0.071 | 0.071 | 0.072 | 0.944 | 0.945 | 0.052 | 100 |
| MI-RF | 0.003 | 0.003 | 0.069 | 0.068 | 0.069 | 0.068 | 0.069 | 0.951 | 0.946 | 0.054 | 100 |
| IPCW-TMLE-M | -0.008 | -0.01 | 0.124 | 0.117 | 0.123 | 0.118 | 0.124 | 0.954 | 0.936 | 0.063 | 100 |
| IPCW-TMLE-MTO | -0.006 | -0.008 | 0.114 | 0.106 | 0.113 | 0.106 | 0.113 | 0.949 | 0.929 | 0.066 | 100 |
| IPCW-a-TMLE-M | -0.008 | -0.011 | 0.123 | 0.117 | 0.123 | 0.117 | 0.123 | 0.952 | 0.934 | 0.064 | 100 |
| IPCW-a-TMLE-MTO | -0.006 | -0.009 | 0.112 | 0.105 | 0.11 | 0.105 | 0.11 | 0.948 | 0.928 | 0.068 | 100 |

Table 67: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.001 | 0 | 0.065 | 0.065 | 0.065 | 0.065 | 0.065 | 0.944 | 0.945 | 0.056 | 100 |
| Complete-case | -0.11 | -0.11 | 0.073 | 0.072 | 0.074 | 0.131 | 0.133 | 0.649 | 0.666 | 0.348 | 100 |
| Confounded model | 0.199 | 0.2 | 0.066 | 0.066 | 0.065 | 0.21 | 0.21 | 0.139 | 0.142 | 0.862 | 100 |
| IPW | -0.005 | -0.006 | 0.123 | 0.122 | 0.123 | 0.122 | 0.124 | 0.945 | 0.953 | 0.055 | 100 |
| Raking (vanilla) | -0.001 | 0 | 0.071 | 0.072 | 0.071 | 0.072 | 0.071 | 0.951 | 0.948 | 0.048 | 100 |
| MICE | 0 | 0.001 | 0.069 | 0.07 | 0.068 | 0.07 | 0.068 | 0.950 | 0.947 | 0.050 | 100 |
| MI-XGB | -0.002 | -0.001 | 0.071 | 0.071 | 0.07 | 0.071 | 0.07 | 0.951 | 0.950 | 0.048 | 100 |
| MI-RF | 0.01 | 0.012 | 0.071 | 0.069 | 0.071 | 0.07 | 0.072 | 0.943 | 0.947 | 0.057 | 100 |
| IPCW-TMLE-M | -0.021 | -0.025 | 0.144 | 0.139 | 0.141 | 0.141 | 0.143 | 0.935 | 0.957 | 0.064 | 100 |
| IPCW-TMLE-MTO | -0.027 | -0.029 | 0.132 | 0.127 | 0.135 | 0.13 | 0.138 | 0.924 | 0.950 | 0.074 | 100 |

Table 68: **Synthetic data MAR simulation: census marginal risk difference (mRD), 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 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.005 | -0.004 | 0.065 | 0.065 | 0.065 | 0.065 | 0.065 | 0.944 | 0.946 | 0.056 | 100 |
| Complete-case | -0.114 | -0.114 | 0.073 | 0.072 | 0.074 | 0.134 | 0.136 | 0.648 | 0.629 | 0.348 | 100 |
| Confounded model | 0.195 | 0.196 | 0.066 | 0.066 | 0.065 | 0.206 | 0.206 | 0.154 | 0.152 | 0.862 | 100 |
| IPW | -0.008 | -0.01 | 0.123 | 0.122 | 0.123 | 0.122 | 0.124 | 0.952 | 0.943 | 0.055 | 100 |
| Raking (vanilla) | -0.005 | -0.004 | 0.071 | 0.072 | 0.071 | 0.072 | 0.071 | 0.947 | 0.952 | 0.048 | 100 |
| MICE | -0.003 | -0.003 | 0.069 | 0.07 | 0.068 | 0.07 | 0.068 | 0.946 | 0.952 | 0.050 | 100 |
| MI-XGB | -0.006 | -0.005 | 0.071 | 0.071 | 0.07 | 0.071 | 0.07 | 0.946 | 0.948 | 0.048 | 100 |
| MI-RF | 0.006 | 0.009 | 0.071 | 0.069 | 0.071 | 0.069 | 0.072 | 0.948 | 0.943 | 0.057 | 100 |
| IPCW-TMLE-M | -0.025 | -0.029 | 0.144 | 0.139 | 0.141 | 0.141 | 0.144 | 0.956 | 0.932 | 0.064 | 100 |
| IPCW-TMLE-MTO | -0.031 | -0.033 | 0.132 | 0.127 | 0.135 | 0.131 | 0.139 | 0.948 | 0.922 | 0.074 | 100 |

Table 69: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.071 | 0.071 | 0.072 | 0.071 | 0.072 | 0.957 | 0.956 | 1.000 | 100 |
| Complete-case | -0.016 | -0.016 | 0.09 | 0.089 | 0.09 | 0.09 | 0.092 | 0.944 | 0.948 | 0.993 | 100 |
| Confounded model | 0.239 | 0.238 | 0.073 | 0.072 | 0.074 | 0.249 | 0.249 | 0.082 | 0.088 | 1.000 | 100 |
| IPW | -0.003 | -0.003 | 0.113 | 0.109 | 0.113 | 0.109 | 0.113 | 0.940 | 0.948 | 0.968 | 100 |
| Raking (vanilla) | 0.001 | 0 | 0.077 | 0.077 | 0.079 | 0.077 | 0.079 | 0.944 | 0.949 | 1.000 | 100 |
| MICE | 0 | 0.001 | 0.074 | 0.074 | 0.075 | 0.074 | 0.075 | 0.951 | 0.954 | 1.000 | 100 |
| MI-XGB | -0.005 | -0.004 | 0.076 | 0.077 | 0.078 | 0.077 | 0.078 | 0.953 | 0.952 | 1.000 | 100 |
| MI-RF | 0.009 | 0.009 | 0.075 | 0.075 | 0.076 | 0.075 | 0.076 | 0.950 | 0.951 | 1.000 | 100 |
| IPCW-TMLE-M | -0.002 | -0.011 | 0.141 | 0.132 | 0.133 | 0.132 | 0.134 | 0.931 | 0.949 | 0.892 | 100 |
| IPCW-TMLE-MTO | -0.002 | -0.007 | 0.13 | 0.118 | 0.123 | 0.118 | 0.123 | 0.922 | 0.949 | 0.935 | 100 |

Table 70: **Synthetic data MAR simulation: census marginal risk difference (mRD), 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 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.003 | 0.071 | 0.071 | 0.072 | 0.071 | 0.072 | 0.957 | 0.957 | 1.000 | 100 |
| Complete-case | -0.019 | -0.02 | 0.09 | 0.089 | 0.09 | 0.091 | 0.092 | 0.946 | 0.941 | 0.993 | 100 |
| Confounded model | 0.236 | 0.235 | 0.073 | 0.072 | 0.074 | 0.246 | 0.246 | 0.097 | 0.093 | 1.000 | 100 |
| IPW | -0.006 | -0.006 | 0.113 | 0.109 | 0.113 | 0.109 | 0.114 | 0.949 | 0.938 | 0.968 | 100 |
| Raking (vanilla) | -0.003 | -0.003 | 0.077 | 0.077 | 0.079 | 0.077 | 0.079 | 0.947 | 0.944 | 1.000 | 100 |
| MICE | -0.003 | -0.002 | 0.074 | 0.074 | 0.075 | 0.074 | 0.076 | 0.954 | 0.955 | 1.000 | 100 |
| MI-XGB | -0.009 | -0.008 | 0.076 | 0.077 | 0.078 | 0.077 | 0.078 | 0.950 | 0.951 | 1.000 | 100 |
| MI-RF | 0.005 | 0.006 | 0.075 | 0.075 | 0.076 | 0.075 | 0.076 | 0.954 | 0.951 | 1.000 | 100 |
| IPCW-TMLE-M | -0.005 | -0.014 | 0.141 | 0.132 | 0.133 | 0.132 | 0.134 | 0.949 | 0.929 | 0.892 | 100 |
| IPCW-TMLE-MTO | -0.005 | -0.01 | 0.13 | 0.118 | 0.123 | 0.118 | 0.123 | 0.949 | 0.919 | 0.935 | 100 |

Table 71: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 0.04. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.072 | 0.071 | 0.072 | 0.071 | 0.072 | 0.948 | 0.954 | 1.000 | 100 |
| Complete-case | -0.033 | -0.037 | 0.154 | 0.152 | 0.154 | 0.155 | 0.158 | 0.935 | 0.942 | 0.685 | 100 |
| Confounded model | 0.237 | 0.238 | 0.074 | 0.072 | 0.073 | 0.247 | 0.249 | 0.099 | 0.109 | 1.000 | 100 |
| IPW | -0.002 | -0.013 | 0.286 | 0.251 | 0.258 | 0.251 | 0.258 | 0.936 | 0.966 | 0.342 | 100 |
| Raking (vanilla) | -0.003 | -0.004 | 0.112 | 0.11 | 0.111 | 0.11 | 0.112 | 0.941 | 0.952 | 0.948 | 100 |
| MICE | -0.002 | -0.002 | 0.089 | 0.087 | 0.091 | 0.087 | 0.091 | 0.948 | 0.954 | 0.994 | 100 |
| MI-RF | 0.03 | 0.031 | 0.096 | 0.084 | 0.095 | 0.089 | 0.1 | 0.906 | 0.941 | 0.997 | 100 |
| IPCW-TMLE-M | -0.008 | -0.026 | 0.311 | 0.28 | 0.305 | 0.28 | 0.306 | 0.922 | 0.951 | 0.261 | 100 |
| IPCW-TMLE-MTO | -0.003 | -0.011 | 0.272 | 0.235 | 0.274 | 0.235 | 0.274 | 0.906 | 0.952 | 0.396 | 100 |

Table 72: **Synthetic data MAR simulation: census marginal risk difference (mRD), 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 0.041. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.003 | -0.003 | 0.072 | 0.071 | 0.072 | 0.071 | 0.072 | 0.952 | 0.947 | 1.000 | 100 |
| Complete-case | -0.037 | -0.041 | 0.154 | 0.152 | 0.154 | 0.156 | 0.159 | 0.939 | 0.933 | 0.685 | 100 |
| Confounded model | 0.233 | 0.234 | 0.074 | 0.072 | 0.073 | 0.244 | 0.246 | 0.116 | 0.107 | 1.000 | 100 |
| IPW | -0.005 | -0.017 | 0.286 | 0.251 | 0.258 | 0.251 | 0.259 | 0.967 | 0.936 | 0.342 | 100 |
| Raking (vanilla) | -0.007 | -0.007 | 0.112 | 0.11 | 0.111 | 0.11 | 0.112 | 0.952 | 0.941 | 0.948 | 100 |
| MICE | -0.005 | -0.006 | 0.089 | 0.087 | 0.091 | 0.087 | 0.092 | 0.954 | 0.944 | 0.994 | 100 |
| MI-RF | 0.026 | 0.028 | 0.096 | 0.084 | 0.095 | 0.088 | 0.099 | 0.941 | 0.908 | 0.997 | 100 |
| IPCW-TMLE-M | -0.011 | -0.029 | 0.311 | 0.28 | 0.305 | 0.28 | 0.307 | 0.951 | 0.918 | 0.261 | 100 |
| IPCW-TMLE-MTO | -0.007 | -0.014 | 0.272 | 0.235 | 0.274 | 0.235 | 0.274 | 0.952 | 0.904 | 0.396 | 100 |

Table 73: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | -0.001 | -0.001 | 0.037 | 0.036 | 0.037 | 0.036 | 0.037 | 0.945 | 0.952 | 0.055 | 100 |
| Complete-case* | 0.038 | 0.038 | 0.054 | 0.053 | 0.052 | 0.065 | 0.065 | 0.892 | 0.894 | 0.108 | 100 |
| Confounded model* | 0.128 | 0.127 | 0.049 | 0.049 | 0.048 | 0.137 | 0.135 | 0.253 | 0.252 | 0.748 | 100 |
| IPW* | 0.069 | 0.068 | 0.105 | 0.103 | 0.105 | 0.124 | 0.125 | 0.901 | 0.897 | 0.100 | 100 |
| Raking (vanilla)* | 0.07 | 0.07 | 0.056 | 0.056 | 0.056 | 0.09 | 0.09 | 0.760 | 0.758 | 0.241 | 100 |
| MICE* | 0.076 | 0.076 | 0.054 | 0.055 | 0.055 | 0.094 | 0.094 | 0.724 | 0.712 | 0.276 | 100 |
| MI-XGB* | 0.093 | 0.093 | 0.056 | 0.055 | 0.055 | 0.108 | 0.108 | 0.608 | 0.621 | 0.392 | 100 |
| MI-RF* | 0.099 | 0.098 | 0.055 | 0.053 | 0.054 | 0.112 | 0.112 | 0.553 | 0.569 | 0.447 | 100 |
| IPCW-TMLE-M | -0.055 | -0.065 | 0.17 | 0.152 | 0.166 | 0.161 | 0.178 | 0.845 | 0.942 | 0.155 | 100 |
| IPCW-TMLE-MTO | -0.022 | -0.025 | 0.094 | 0.083 | 0.088 | 0.086 | 0.091 | 0.892 | 0.940 | 0.108 | 100 |

Table 74: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **semi-complex outcome and simple MAR** scenario. The value of the estimand is 0.008. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | -0.004 | -0.004 | 0.05 | 0.05 | 0.048 | 0.05 | 0.049 | 0.943 | 0.946 | 0.286 | 100 |
| Complete-case | -0.037 | -0.037 | 0.054 | 0.053 | 0.052 | 0.064 | 0.064 | 0.897 | 0.883 | 0.108 | 100 |
| Confounded model | 0.053 | 0.052 | 0.049 | 0.049 | 0.048 | 0.072 | 0.07 | 0.812 | 0.815 | 0.748 | 100 |
| IPW | -0.006 | -0.007 | 0.105 | 0.103 | 0.105 | 0.103 | 0.105 | 0.954 | 0.939 | 0.100 | 100 |
| Raking (vanilla) | -0.005 | -0.005 | 0.056 | 0.056 | 0.056 | 0.056 | 0.057 | 0.952 | 0.950 | 0.241 | 100 |
| MICE | 0.001 | 0.001 | 0.054 | 0.055 | 0.055 | 0.055 | 0.055 | 0.948 | 0.949 | 0.276 | 100 |
| MI-XGB | 0.018 | 0.018 | 0.056 | 0.055 | 0.055 | 0.058 | 0.058 | 0.933 | 0.931 | 0.392 | 100 |
| MI-RF | 0.024 | 0.023 | 0.055 | 0.053 | 0.054 | 0.059 | 0.059 | 0.924 | 0.920 | 0.447 | 100 |
| IPCW-TMLE-M* | -0.13 | -0.14 | 0.17 | 0.152 | 0.166 | 0.2 | 0.217 | 0.885 | 0.741 | 0.155 | 100 |
| IPCW-TMLE-MTO* | -0.097 | -0.1 | 0.094 | 0.083 | 0.088 | 0.128 | 0.133 | 0.826 | 0.712 | 0.108 | 100 |

Table 75: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **semi-complex outcome and simple MAR** scenario. The value of the estimand is -0.016. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | -0.001 | -0.001 | 0.034 | 0.034 | 0.033 | 0.034 | 0.033 | 0.942 | 0.945 | 0.997 | 100 |
| Complete-case* | 0.117 | 0.117 | 0.05 | 0.05 | 0.05 | 0.127 | 0.127 | 0.351 | 0.352 | 0.144 | 100 |
| Confounded model* | 0.132 | 0.132 | 0.048 | 0.047 | 0.048 | 0.14 | 0.14 | 0.194 | 0.207 | 0.094 | 100 |
| IPW* | 0.08 | 0.078 | 0.098 | 0.097 | 0.097 | 0.126 | 0.125 | 0.890 | 0.877 | 0.158 | 100 |
| Raking (vanilla)* | 0.082 | 0.082 | 0.055 | 0.053 | 0.056 | 0.098 | 0.099 | 0.660 | 0.679 | 0.323 | 100 |
| MICE* | 0.088 | 0.087 | 0.053 | 0.052 | 0.053 | 0.103 | 0.102 | 0.612 | 0.624 | 0.292 | 100 |
| MI-XGB* | 0.104 | 0.104 | 0.054 | 0.053 | 0.055 | 0.117 | 0.118 | 0.490 | 0.512 | 0.191 | 100 |
| MI-RF* | 0.11 | 0.109 | 0.053 | 0.051 | 0.053 | 0.121 | 0.121 | 0.428 | 0.463 | 0.183 | 100 |
| IPCW-TMLE-M | -0.048 | -0.056 | 0.16 | 0.142 | 0.155 | 0.15 | 0.165 | 0.850 | 0.944 | 0.435 | 100 |
| IPCW-TMLE-MTO | -0.017 | -0.016 | 0.093 | 0.08 | 0.092 | 0.082 | 0.094 | 0.880 | 0.948 | 0.596 | 100 |

Table 76: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **semi-complex outcome and simple MAR** scenario. The value of the estimand is -0.008. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.003 | 0.049 | 0.048 | 0.049 | 0.048 | 0.049 | 0.949 | 0.944 | 0.388 | 100 |
| Complete-case | 0.033 | 0.032 | 0.05 | 0.05 | 0.05 | 0.06 | 0.06 | 0.896 | 0.898 | 0.144 | 100 |
| Confounded model | 0.048 | 0.048 | 0.048 | 0.047 | 0.048 | 0.067 | 0.068 | 0.830 | 0.820 | 0.094 | 100 |
| IPW | -0.004 | -0.006 | 0.098 | 0.097 | 0.097 | 0.098 | 0.098 | 0.947 | 0.943 | 0.158 | 100 |
| Raking (vanilla) | -0.002 | -0.002 | 0.055 | 0.053 | 0.056 | 0.053 | 0.056 | 0.949 | 0.940 | 0.323 | 100 |
| MICE | 0.004 | 0.003 | 0.053 | 0.052 | 0.053 | 0.052 | 0.053 | 0.950 | 0.947 | 0.292 | 100 |
| MI-XGB | 0.02 | 0.02 | 0.054 | 0.053 | 0.055 | 0.056 | 0.058 | 0.934 | 0.922 | 0.191 | 100 |
| MI-RF | 0.026 | 0.025 | 0.053 | 0.051 | 0.053 | 0.057 | 0.059 | 0.920 | 0.906 | 0.183 | 100 |
| IPCW-TMLE-M* | -0.132 | -0.14 | 0.16 | 0.142 | 0.155 | 0.194 | 0.209 | 0.876 | 0.718 | 0.435 | 100 |
| IPCW-TMLE-MTO* | -0.101 | -0.1 | 0.093 | 0.08 | 0.092 | 0.129 | 0.136 | 0.804 | 0.681 | 0.596 | 100 |

Table 77: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | 0.001 | 0.001 | 0.036 | 0.036 | 0.037 | 0.036 | 0.037 | 0.950 | 0.949 | 0.050 | 100 |
| Complete-case* | 0.017 | 0.017 | 0.06 | 0.059 | 0.06 | 0.062 | 0.063 | 0.936 | 0.938 | 0.064 | 100 |
| Confounded model* | -0.236 | -0.236 | 0.066 | 0.065 | 0.066 | 0.244 | 0.245 | 0.055 | 0.055 | 0.946 | 100 |
| IPW* | 0.072 | 0.071 | 0.091 | 0.092 | 0.089 | 0.117 | 0.114 | 0.896 | 0.875 | 0.104 | 100 |
| Raking (vanilla)* | 0.077 | 0.075 | 0.073 | 0.07 | 0.073 | 0.104 | 0.105 | 0.809 | 0.822 | 0.189 | 100 |
| MICE* | 0.057 | 0.056 | 0.058 | 0.06 | 0.058 | 0.083 | 0.081 | 0.863 | 0.831 | 0.136 | 100 |
| MI-XGB* | 0.068 | 0.069 | 0.085 | 0.077 | 0.082 | 0.103 | 0.107 | 0.828 | 0.879 | 0.170 | 100 |
| MI-RF* | 0.126 | 0.126 | 0.067 | 0.064 | 0.068 | 0.141 | 0.143 | 0.501 | 0.536 | 0.497 | 100 |
| IPCW-TMLE-M | -0.043 | -0.048 | 0.149 | 0.135 | 0.137 | 0.142 | 0.146 | 0.881 | 0.948 | 0.120 | 100 |
| IPCW-TMLE-MTO | -0.016 | -0.018 | 0.083 | 0.076 | 0.083 | 0.078 | 0.085 | 0.916 | 0.947 | 0.084 | 100 |

Table 78: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **semi-complex outcome and simple MAR** scenario. The value of the estimand is 0.008. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.052 | 0.05 | 0.05 | 0.05 | 0.05 | 0.950 | 0.940 | 0.321 | 100 |
| Complete-case | -0.058 | -0.058 | 0.06 | 0.059 | 0.06 | 0.083 | 0.084 | 0.837 | 0.825 | 0.064 | 100 |
| Confounded model | -0.311 | -0.312 | 0.066 | 0.065 | 0.066 | 0.318 | 0.319 | 0.005 | 0.005 | 0.946 | 100 |
| IPW | -0.004 | -0.004 | 0.091 | 0.092 | 0.089 | 0.092 | 0.089 | 0.950 | 0.950 | 0.104 | 100 |
| Raking (vanilla) | 0.001 | 0 | 0.073 | 0.07 | 0.073 | 0.07 | 0.073 | 0.948 | 0.942 | 0.189 | 100 |
| MICE | -0.019 | -0.019 | 0.058 | 0.06 | 0.058 | 0.063 | 0.061 | 0.940 | 0.944 | 0.136 | 100 |
| MI-XGB | -0.008 | -0.007 | 0.085 | 0.077 | 0.082 | 0.077 | 0.083 | 0.953 | 0.914 | 0.170 | 100 |
| MI-RF | 0.05 | 0.05 | 0.067 | 0.064 | 0.068 | 0.081 | 0.085 | 0.879 | 0.862 | 0.497 | 100 |
| IPCW-TMLE-M* | -0.119 | -0.124 | 0.149 | 0.135 | 0.137 | 0.18 | 0.185 | 0.875 | 0.746 | 0.120 | 100 |
| IPCW-TMLE-MTO* | -0.092 | -0.094 | 0.083 | 0.076 | 0.083 | 0.119 | 0.125 | 0.801 | 0.713 | 0.084 | 100 |

Table 79: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **semi-complex outcome and simple MAR** scenario. The value of the estimand is -0.016. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal coverage | Oracle coverage | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-----------------|-------|-----------------|
| Benchmark model | 0 | 0 | 0.034 | 0.034 | 0.035 | 0.034 | 0.035 | 0.950 | 0.951 | 0.998 | 100 |
| Complete-case* | 0.076 | 0.076 | 0.056 | 0.056 | 0.056 | 0.095 | 0.095 | 0.727 | 0.721 | 0.328 | 100 |
| Confounded model* | -0.225 | -0.225 | 0.063 | 0.062 | 0.062 | 0.234 | 0.234 | 0.049 | 0.049 | 1.000 | 100 |
| IPW* | 0.084 | 0.08 | 0.088 | 0.088 | 0.088 | 0.121 | 0.119 | 0.852 | 0.837 | 0.162 | 100 |
| Raking (vanilla)* | 0.086 | 0.085 | 0.067 | 0.067 | 0.068 | 0.109 | 0.109 | 0.753 | 0.745 | 0.212 | 100 |
| MICE* | 0.096 | 0.096 | 0.051 | 0.057 | 0.05 | 0.112 | 0.108 | 0.626 | 0.540 | 0.184 | 100 |
| MI-XGB* | 0.093 | 0.091 | 0.076 | 0.074 | 0.077 | 0.119 | 0.119 | 0.744 | 0.770 | 0.173 | 100 |
| MI-RF* | 0.135 | 0.135 | 0.06 | 0.06 | 0.062 | 0.148 | 0.149 | 0.389 | 0.390 | 0.068 | 100 |
| IPCW-TMLE-M | -0.035 | -0.046 | 0.141 | 0.126 | 0.135 | 0.131 | 0.143 | 0.890 | 0.954 | 0.455 | 100 |
| IPCW-TMLE-MTO | -0.008 | -0.011 | 0.083 | 0.073 | 0.083 | 0.074 | 0.084 | 0.906 | 0.951 | 0.626 | 100 |

Table 80: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **semi-complex outcome and simple MAR** scenario. The value of the estimand is -0.008. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle coverage | Nominal coverage | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|-----------------|------------------|-------|-----------------|
| Benchmark model | 0.002 | 0.002 | 0.048 | 0.048 | 0.047 | 0.048 | 0.047 | 0.953 | 0.952 | 0.337 | 100 |
| Complete-case | -0.007 | -0.007 | 0.056 | 0.056 | 0.056 | 0.056 | 0.057 | 0.950 | 0.950 | 0.328 | 100 |
| Confounded model | -0.309 | -0.309 | 0.063 | 0.062 | 0.062 | 0.315 | 0.315 | 0.003 | 0.003 | 1.000 | 100 |
| IPW | 0.001 | -0.003 | 0.088 | 0.088 | 0.088 | 0.088 | 0.088 | 0.952 | 0.950 | 0.162 | 100 |
| Raking (vanilla) | 0.003 | 0.002 | 0.067 | 0.067 | 0.068 | 0.067 | 0.068 | 0.953 | 0.949 | 0.212 | 100 |
| MICE | 0.013 | 0.012 | 0.051 | 0.057 | 0.05 | 0.058 | 0.052 | 0.941 | 0.964 | 0.184 | 100 |
| MI-XGB | 0.01 | 0.008 | 0.076 | 0.074 | 0.077 | 0.074 | 0.077 | 0.949 | 0.933 | 0.173 | 100 |
| MI-RF | 0.052 | 0.052 | 0.06 | 0.06 | 0.062 | 0.08 | 0.081 | 0.855 | 0.864 | 0.068 | 100 |
| IPCW-TMLE-M* | -0.118 | -0.129 | 0.141 | 0.126 | 0.135 | 0.173 | 0.187 | 0.878 | 0.724 | 0.455 | 100 |
| IPCW-TMLE-MTO* | -0.091 | -0.094 | 0.083 | 0.073 | 0.083 | 0.117 | 0.126 | 0.806 | 0.688 | 0.626 | 100 |

Table 81: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 -0.016. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.002 | 0.034 | 0.034 | 0.034 | 0.034 | 0.034 | 0.950 | 0.952 | 0.997 | 100 |
| Complete-case* | 0.086 | 0.084 | 0.096 | 0.095 | 0.092 | 0.128 | 0.125 | 0.847 | 0.848 | 0.121 | 100 |
| Confounded model* | -0.228 | -0.229 | 0.061 | 0.062 | 0.063 | 0.237 | 0.237 | 0.046 | 0.041 | 1.000 | 100 |
| IPW* | 0.086 | 0.08 | 0.179 | 0.163 | 0.173 | 0.184 | 0.191 | 0.915 | 0.922 | 0.117 | 100 |
| Raking (vanilla)* | 0.091 | 0.087 | 0.136 | 0.122 | 0.133 | 0.152 | 0.159 | 0.856 | 0.898 | 0.131 | 100 |
| MICE* | -0.006 | -0.006 | 0.057 | 0.066 | 0.056 | 0.066 | 0.056 | 0.975 | 0.945 | 0.739 | 100 |
| MI-RF* | 0.144 | 0.144 | 0.088 | 0.074 | 0.087 | 0.162 | 0.168 | 0.509 | 0.617 | 0.103 | 100 |
| IPCW-TMLE-M | -0.031 | -0.055 | 0.265 | 0.216 | 0.236 | 0.218 | 0.242 | 0.887 | 0.960 | 0.280 | 100 |
| IPCW-TMLE-MTO | 0.004 | 0.006 | 0.16 | 0.134 | 0.15 | 0.134 | 0.15 | 0.905 | 0.952 | 0.281 | 100 |

Table 82: **Synthetic data MAR simulation: census marginal risk difference (mRD), 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 -0.008. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.047 | 0.048 | 0.049 | 0.048 | 0.049 | 0.952 | 0.952 | 0.354 | 100 |
| Complete-case | 0.002 | 0.001 | 0.096 | 0.095 | 0.092 | 0.095 | 0.092 | 0.947 | 0.947 | 0.121 | 100 |
| Confounded model | -0.312 | -0.312 | 0.061 | 0.062 | 0.063 | 0.318 | 0.318 | 0.001 | 0.001 | 1.000 | 100 |
| IPW | 0.003 | -0.004 | 0.179 | 0.163 | 0.173 | 0.163 | 0.173 | 0.948 | 0.928 | 0.117 | 100 |
| Raking (vanilla) | 0.008 | 0.003 | 0.136 | 0.122 | 0.133 | 0.122 | 0.134 | 0.944 | 0.922 | 0.131 | 100 |
| MICE | -0.09 | -0.089 | 0.057 | 0.066 | 0.056 | 0.111 | 0.105 | 0.654 | 0.746 | 0.739 | 100 |
| MI-RF | 0.061 | 0.061 | 0.088 | 0.074 | 0.087 | 0.096 | 0.106 | 0.900 | 0.830 | 0.103 | 100 |
| IPCW-TMLE-M* | -0.114 | -0.139 | 0.265 | 0.216 | 0.236 | 0.244 | 0.274 | 0.950 | 0.810 | 0.280 | 100 |
| IPCW-TMLE-MTO* | -0.079 | -0.077 | 0.16 | 0.134 | 0.15 | 0.156 | 0.169 | 0.923 | 0.842 | 0.281 | 100 |

Table 83: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **semi-complex outcome and simple MAR** scenario. The value of the estimand is -0.016. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.001 | 0 | 0.035 | 0.034 | 0.035 | 0.034 | 0.035 | 0.947 | 0.953 | 0.996 | 100 |
| Complete-case* | 0.13 | 0.129 | 0.089 | 0.086 | 0.085 | 0.156 | 0.155 | 0.690 | 0.708 | 0.078 | 100 |
| Confounded model* | -0.228 | -0.228 | 0.061 | 0.062 | 0.059 | 0.236 | 0.235 | 0.045 | 0.042 | 1.000 | 100 |
| IPW* | 0.074 | 0.069 | 0.187 | 0.172 | 0.185 | 0.188 | 0.197 | 0.919 | 0.933 | 0.131 | 100 |
| Raking (vanilla)* | 0.088 | 0.085 | 0.126 | 0.115 | 0.122 | 0.145 | 0.149 | 0.876 | 0.896 | 0.140 | 100 |
| MICE* | 0.104 | 0.1 | 0.078 | 0.077 | 0.077 | 0.13 | 0.126 | 0.745 | 0.750 | 0.138 | 100 |
| MI-RF* | 0.173 | 0.17 | 0.094 | 0.073 | 0.096 | 0.188 | 0.195 | 0.380 | 0.558 | 0.128 | 100 |
| IPCW-TMLE-M | -0.068 | -0.103 | 0.287 | 0.218 | 0.247 | 0.229 | 0.268 | 0.833 | 0.958 | 0.358 | 100 |
| IPCW-TMLE-MTO | -0.031 | -0.029 | 0.171 | 0.14 | 0.166 | 0.143 | 0.169 | 0.874 | 0.944 | 0.369 | 100 |

Table 84: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 80% missing proportion.** Comparing estimators under the **semi-complex outcome and simple MAR** scenario. The value of the estimand is -0.008. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.001 | 0.001 | 0.048 | 0.048 | 0.048 | 0.048 | 0.048 | 0.954 | 0.954 | 0.357 | 100 |
| Complete-case | 0.047 | 0.046 | 0.089 | 0.086 | 0.085 | 0.098 | 0.097 | 0.915 | 0.917 | 0.078 | 100 |
| Confounded model | -0.311 | -0.311 | 0.061 | 0.062 | 0.059 | 0.317 | 0.316 | 0.002 | 0.002 | 1.000 | 100 |
| IPW | -0.01 | -0.014 | 0.187 | 0.172 | 0.185 | 0.173 | 0.185 | 0.948 | 0.930 | 0.131 | 100 |
| Raking (vanilla) | 0.005 | 0.002 | 0.126 | 0.115 | 0.122 | 0.115 | 0.122 | 0.951 | 0.924 | 0.140 | 100 |
| MICE | 0.021 | 0.017 | 0.078 | 0.077 | 0.077 | 0.08 | 0.079 | 0.939 | 0.945 | 0.138 | 100 |
| MI-RF | 0.09 | 0.087 | 0.094 | 0.073 | 0.096 | 0.116 | 0.129 | 0.846 | 0.726 | 0.128 | 100 |
| IPCW-TMLE-M* | -0.151 | -0.186 | 0.287 | 0.218 | 0.247 | 0.266 | 0.309 | 0.942 | 0.747 | 0.358 | 100 |
| IPCW-TMLE-MTO* | -0.114 | -0.112 | 0.171 | 0.14 | 0.166 | 0.18 | 0.201 | 0.892 | 0.772 | 0.369 | 100 |

Table 85: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **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 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.001 | -0.002 | 0.058 | 0.059 | 0.058 | 0.059 | 0.058 | 0.953 | 0.950 | 0.046 | 100 |
| Complete-case* | -0.081 | -0.083 | 0.074 | 0.077 | 0.075 | 0.112 | 0.111 | 0.811 | 0.802 | 0.183 | 100 |
| Confounded model* | -0.199 | -0.201 | 0.063 | 0.064 | 0.063 | 0.21 | 0.21 | 0.132 | 0.115 | 0.866 | 100 |
| IPW* | 0.053 | 0.054 | 0.12 | 0.124 | 0.12 | 0.135 | 0.131 | 0.947 | 0.930 | 0.052 | 100 |
| Raking (vanilla)* | 0.053 | 0.053 | 0.074 | 0.075 | 0.071 | 0.092 | 0.088 | 0.900 | 0.890 | 0.102 | 100 |
| MICE* | 0.114 | 0.115 | 0.075 | 0.077 | 0.075 | 0.138 | 0.137 | 0.700 | 0.673 | 0.305 | 100 |
| MI-XGB* | 0.085 | 0.084 | 0.072 | 0.074 | 0.069 | 0.113 | 0.108 | 0.806 | 0.786 | 0.197 | 100 |
| MI-RF* | 0.064 | 0.064 | 0.075 | 0.073 | 0.072 | 0.097 | 0.096 | 0.851 | 0.856 | 0.151 | 100 |
| IPCW-TMLE-M | -0.039 | -0.049 | 0.165 | 0.157 | 0.161 | 0.162 | 0.168 | 0.892 | 0.954 | 0.106 | 100 |
| IPCW-TMLE-MTO | -0.039 | -0.04 | 0.129 | 0.124 | 0.127 | 0.13 | 0.134 | 0.907 | 0.945 | 0.092 | 100 |

Table 86: **Synthetic data MAR simulation: census marginal risk difference (mRD), 12% outcome proportion, 40% missing proportion.** Comparing estimators under the **complex outcome and simple MAR** scenario. The value of the estimand is 0.006. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | -0.002 | -0.004 | 0.065 | 0.067 | 0.065 | 0.067 | 0.065 | 0.953 | 0.956 | 0.120 | 100 |
| Complete-case | -0.136 | -0.138 | 0.074 | 0.077 | 0.075 | 0.156 | 0.157 | 0.550 | 0.568 | 0.183 | 100 |
| Confounded model | -0.254 | -0.256 | 0.063 | 0.064 | 0.063 | 0.262 | 0.263 | 0.019 | 0.023 | 0.866 | 100 |
| IPW | -0.001 | -0.001 | 0.12 | 0.124 | 0.12 | 0.124 | 0.12 | 0.951 | 0.954 | 0.052 | 100 |
| Raking (vanilla) | -0.002 | -0.002 | 0.074 | 0.075 | 0.071 | 0.075 | 0.071 | 0.951 | 0.954 | 0.102 | 100 |
| MICE | 0.06 | 0.06 | 0.075 | 0.077 | 0.075 | 0.097 | 0.096 | 0.878 | 0.889 | 0.305 | 100 |
| MI-XGB | 0.03 | 0.029 | 0.072 | 0.074 | 0.069 | 0.08 | 0.075 | 0.926 | 0.936 | 0.197 | 100 |
| MI-RF | 0.009 | 0.009 | 0.075 | 0.073 | 0.072 | 0.073 | 0.072 | 0.946 | 0.939 | 0.151 | 100 |
| IPCW-TMLE-M* | -0.094 | -0.104 | 0.165 | 0.157 | 0.161 | 0.183 | 0.191 | 0.921 | 0.824 | 0.106 | 100 |
| IPCW-TMLE-MTO* | -0.094 | -0.095 | 0.129 | 0.124 | 0.127 | 0.155 | 0.159 | 0.890 | 0.828 | 0.092 | 100 |

Table 87: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 0.031. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-----------------|-------|-----------------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | -0.003 | -0.003 | 0.065 | 0.064 | 0.064 | 0.064 | 0.064 | 0.946 | 0.949 | 0.999 | 100.00 |
| Complete-case* | 0.021 | 0.014 | 0.159 | 0.158 | 0.163 | 0.16 | 0.164 | 0.948 | 0.951 | 0.554 | 100.00 |
| Confounded model* | -0.225 | -0.228 | 0.07 | 0.069 | 0.069 | 0.236 | 0.238 | 0.104 | 0.105 | 0.246 | 100.00 |
| IPW* | 0.231 | -0.279 | 2.06 | abs > $\ln(10)$ | 0.218 | abs > $\ln(10)$ | 0.354 | 0.404 | 0.932 | 0.025 | 100.00 |
| Raking (vanilla)* | 0.562 | 0.256 | 1.225 | 0.726 | 0.715 | 0.918 | 0.759 | 0.922 | 0.931 | 0.178 | 94.24 |
| MICE* | -0.011 | -0.011 | 0.122 | 0.103 | 0.122 | 0.103 | 0.123 | 0.882 | 0.949 | 0.821 | 100.00 |
| MI-RF* | -0.073 | -0.071 | 0.1 | 0.092 | 0.102 | 0.118 | 0.124 | 0.835 | 0.889 | 0.732 | 100.00 |
| IPCW-TMLE-M | -0.078 | -0.152 | 0.533 | 0.43 | 0.47 | 0.437 | 0.494 | 0.830 | 0.950 | 0.079 | 100.00 |

Table 88: **Synthetic data MAR simulation: census marginal risk difference (mRD), 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 0.037. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-----------------|-------|-----------------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0 | -0.002 | 0.074 | 0.072 | 0.073 | 0.072 | 0.073 | 0.952 | 0.944 | 0.999 | 100.00 |
| Complete-case | -0.032 | -0.038 | 0.159 | 0.158 | 0.163 | 0.161 | 0.168 | 0.944 | 0.940 | 0.554 | 100.00 |
| Confounded model | -0.278 | -0.28 | 0.07 | 0.069 | 0.069 | 0.286 | 0.289 | 0.022 | 0.022 | 0.246 | 100.00 |
| IPW | 0.179 | -0.331 | 2.06 | abs > $\ln(10)$ | 0.218 | abs > $\ln(10)$ | 0.397 | 0.931 | 0.359 | 0.025 | 100.00 |
| Raking (vanilla) | 0.509 | 0.204 | 1.225 | 0.726 | 0.715 | 0.887 | 0.743 | 0.935 | 0.922 | 0.178 | 94.24 |
| MICE | -0.064 | -0.064 | 0.122 | 0.103 | 0.122 | 0.121 | 0.138 | 0.913 | 0.826 | 0.821 | 100.00 |
| MI-RF | -0.126 | -0.124 | 0.1 | 0.092 | 0.102 | 0.156 | 0.16 | 0.753 | 0.692 | 0.732 | 100.00 |
| IPCW-TMLE-M* | -0.13 | -0.204 | 0.533 | 0.43 | 0.47 | 0.449 | 0.513 | 0.952 | 0.808 | 0.079 | 100.00 |

Table 89: **Synthetic data MAR simulation: oracle marginal risk difference (mRD), 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 0.031. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Nominal cover-age | Oracle cover-age | Power | Prop. completed |
|-------------------|-----------|-------------|-------|-------|-------|-------|-------|-------------------|------------------|-------|-----------------|
| Benchmark model | 0.001 | 0 | 0.064 | 0.064 | 0.064 | 0.064 | 0.064 | 0.952 | 0.951 | 0.999 | 100 |
| Complete-case* | 0.015 | 0.014 | 0.163 | 0.161 | 0.163 | 0.161 | 0.164 | 0.946 | 0.951 | 0.533 | 100 |
| Confounded model* | -0.223 | -0.222 | 0.068 | 0.069 | 0.067 | 0.233 | 0.232 | 0.103 | 0.096 | 0.254 | 100 |
| IPW* | 0.046 | 0.031 | 0.343 | 0.237 | 0.261 | 0.241 | 0.262 | 0.940 | 0.980 | 0.298 | 100 |
| Raking (vanilla)* | 0.051 | 0.05 | 0.125 | 0.118 | 0.122 | 0.129 | 0.132 | 0.918 | 0.928 | 0.872 | 100 |
| MICE* | 0.162 | 0.16 | 0.103 | 0.101 | 0.106 | 0.191 | 0.192 | 0.650 | 0.656 | 0.997 | 100 |
| MI-RF* | 0.064 | 0.063 | 0.1 | 0.089 | 0.1 | 0.11 | 0.118 | 0.855 | 0.896 | 0.981 | 100 |
| IPCW-TMLE-M | -0.031 | -0.076 | 0.345 | 0.292 | 0.305 | 0.294 | 0.314 | 0.899 | 0.956 | 0.123 | 100 |
| IPCW-TMLE-MTO | -0.034 | -0.051 | 0.264 | 0.222 | 0.252 | 0.224 | 0.257 | 0.889 | 0.950 | 0.248 | 100 |

Table 90: **Synthetic data MAR simulation: census marginal risk difference (mRD), 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 0.037. The sample size is $n = 10000$. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.010 for all summaries besides coverage and 0.012 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 bias | Median bias | ESE | ASE | MAD | RMSE | rRMSE | Oracle cover-age | Nominal cover-age | Power | Prop. completed |
|------------------|-----------|-------------|-------|-------|-------|-------|-------|------------------|-------------------|-------|-----------------|
| Benchmark model | 0.003 | 0.003 | 0.072 | 0.072 | 0.071 | 0.073 | 0.071 | 0.948 | 0.949 | 0.999 | 100 |
| Complete-case | -0.038 | -0.039 | 0.163 | 0.161 | 0.163 | 0.165 | 0.168 | 0.946 | 0.940 | 0.533 | 100 |
| Confounded model | -0.275 | -0.275 | 0.068 | 0.069 | 0.067 | 0.284 | 0.283 | 0.020 | 0.022 | 0.254 | 100 |
| IPW | -0.007 | -0.022 | 0.343 | 0.237 | 0.261 | 0.237 | 0.261 | 0.983 | 0.924 | 0.298 | 100 |
| Raking (vanilla) | -0.001 | -0.003 | 0.125 | 0.118 | 0.122 | 0.118 | 0.122 | 0.945 | 0.933 | 0.872 | 100 |
| MICE | 0.109 | 0.107 | 0.103 | 0.101 | 0.106 | 0.149 | 0.151 | 0.811 | 0.807 | 0.997 | 100 |
| MI-RF | 0.012 | 0.011 | 0.1 | 0.089 | 0.1 | 0.089 | 0.1 | 0.949 | 0.912 | 0.981 | 100 |
| IPCW-TMLE-M* | -0.084 | -0.129 | 0.345 | 0.292 | 0.305 | 0.304 | 0.331 | 0.952 | 0.870 | 0.123 | 100 |
| IPCW-TMLE-MTO* | -0.086 | -0.104 | 0.264 | 0.222 | 0.252 | 0.238 | 0.273 | 0.945 | 0.853 | 0.248 | 100 |