Subset calibration report: marginal relative risk

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The tables in this section contain performance for estimating the marginal relative risk (mRR).

Results

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

Table 1: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.003	0.002	0.061	0.058	0.062	0.058	0.062	0.938	0.950	1.000	100
Complete- case	-0.143	-0.141	0.107	0.105	0.105	0.177	0.176	0.731	0.741	0.440	100
Confounded model	0.192	0.193	0.059	0.057	0.06	0.2	0.203	0.090	0.098	1.000	100
IPW	0.001	0.004	0.106	0.107	0.106	0.107	0.106	0.953	0.952	0.886	100
Raking (vanilla)	0.003	0.002	0.069	0.065	0.069	0.065	0.069	0.934	0.950	0.998	100
MICE	0.003	0.001	0.066	0.063	0.066	0.063	0.066	0.941	0.948	1.000	100
MI-XGB	-0.003	-0.004	0.068	0.064	0.068	0.064	0.068	0.934	0.947	0.999	100
MI-RF	0.008	0.007	0.069	0.062	0.069	0.063	0.069	0.923	0.944	0.999	100
IPCW-	-0.015	-0.015	0.122	0.121	0.123	0.122	0.124	0.944	0.947	0.750	100
TMLE-M											
IPCW-	-0.023	-0.020	0.116	0.112	0.118	0.114	0.12	0.933	0.943	0.784	100
TMLE-MTO											

Table 2: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.001	0.061	0.058	0.062	0.058	0.062	0.949	0.939	1.000	100
model											
Complete-	-0.144	-0.142	0.107	0.105	0.105	0.178	0.177	0.737	0.727	0.440	100
case											
Confounded	0.191	0.192	0.059	0.057	0.06	0.199	0.202	0.099	0.091	1.000	100
model											
IPW	0	0.002	0.106	0.107	0.106	0.107	0.106	0.952	0.952	0.886	100
Raking	0.001	0.001	0.069	0.065	0.069	0.065	0.069	0.950	0.935	0.998	100
(vanilla)											
MICE	0.002	0.000	0.066	0.063	0.066	0.063	0.066	0.948	0.940	1.000	100
MI-XGB	-0.004	-0.005	0.068	0.064	0.068	0.064	0.068	0.946	0.934	0.999	100
MI-RF	0.007	0.006	0.069	0.062	0.069	0.063	0.069	0.945	0.922	0.999	100
IPCW-	-0.016	-0.016	0.122	0.121	0.123	0.122	0.124	0.946	0.944	0.750	100
TMLE-M											
IPCW-	-0.024	-0.021	0.116	0.112	0.118	0.114	0.12	0.942	0.933	0.784	100
TMLE-MTO											

Table 3: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.269. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.002	0.053	0.053	0.053	0.053	0.053	0.956	0.952	0.999	100
model											
Complete-	-0.115	-0.116	0.109	0.108	0.109	0.158	0.159	0.818	0.822	0.298	100
case^*											
Confounded	-0.188	-0.187	0.061	0.061	0.062	0.198	0.197	0.124	0.128	0.266	100
model^*											
$\overline{\mathrm{IPW}^*}$	0.04	0.040	0.109	0.109	0.112	0.116	0.118	0.930	0.935	0.805	100
Raking	0.047	0.048	0.067	0.068	0.067	0.082	0.082	0.892	0.892	0.996	100
$(vanilla)^*$											
MICE*	0.102	0.103	0.067	0.067	0.067	0.122	0.123	0.669	0.665	1.000	100
MI-XGB*	0.079	0.078	0.065	0.065	0.066	0.102	0.102	0.770	0.774	1.000	100
MI-RF*	0.053	0.053	0.068	0.065	0.068	0.083	0.087	0.864	0.882	0.998	100
IPCW-	-0.046	-0.053	0.151	0.141	0.153	0.148	0.162	0.916	0.945	0.356	100
TMLE-M											
IPCW-	-0.049	-0.047	0.121	0.113	0.123	0.124	0.132	0.910	0.936	0.503	100
TMLE-MTO											
IPCW-a-	-0.048	-0.055	0.151	0.14	0.154	0.148	0.164	0.913	0.944	0.350	100
TMLE-M											
IPCW-a-	-0.061	-0.061	0.116	0.106	0.116	0.122	0.131	0.885	0.920	0.517	100
TMLE-MTO											

Table 4: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.314. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.003	0.003	0.06	0.06	0.059	0.06	0.059	0.951	0.950	1.000	100
Complete- case	-0.161	-0.161	0.109	0.108	0.109	0.194	0.195	0.693	0.687	0.298	100
Confounded model	-0.233	-0.232	0.061	0.061	0.062	0.241	0.24	0.028	0.028	0.266	100
IPW	-0.005	-0.005	0.109	0.109	0.112	0.109	0.112	0.954	0.954	0.805	100
Raking (vanilla)	0.002	0.002	0.067	0.068	0.067	0.068	0.067	0.950	0.950	0.996	100
MICE	0.057	0.058	0.067	0.067	0.067	0.088	0.088	0.871	0.866	1.000	100
MI-XGB	0.034	0.033	0.065	0.065	0.066	0.074	0.074	0.916	0.915	1.000	100
MI-RF	0.007	0.008	0.068	0.065	0.068	0.065	0.069	0.948	0.934	0.998	100
IPCW- TMLE-M*	-0.091	-0.098	0.151	0.141	0.153	0.168	0.182	0.916	0.865	0.356	100
IPCW- TMLE-MTO*	-0.095	-0.093	0.121	0.113	0.123	0.148	0.154	0.881	0.835	0.503	100
IPCW-a- TMLE-M*	-0.093	-0.101	0.151	0.14	0.154	0.168	0.184	0.914	0.858	0.350	100
IPCW-a- TMLE-MTO*	-0.106	-0.106	0.116	0.106	0.116	0.15	0.158	0.850	0.790	0.517	100

Table 5: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.001	0.06	0.058	0.06	0.058	0.06	0.942	0.948	1.000	100
Complete- case	0.171	0.171	0.075	0.074	0.077	0.186	0.188	0.360	0.372	1.000	100
Confounded model	0.19	0.190	0.059	0.057	0.059	0.199	0.199	0.092	0.101	1.000	100
IPW	0.108	0.107	0.078	0.078	0.079	0.133	0.134	0.730	0.722	1.000	100
Raking	0.003	0.002	0.064	0.061	0.063	0.061	0.063	0.938	0.951	1.000	100
(vanilla)											
MICE	0.001	0.001	0.062	0.061	0.062	0.061	0.062	0.946	0.950	1.000	100
MI-RF	-0.005	-0.005	0.063	0.061	0.064	0.061	0.065	0.942	0.950	1.000	100
IPCW-	0.042	0.041	0.085	0.094	0.087	0.103	0.096	0.956	0.920	0.992	100
TMLE-M	0.047	0.040	0.000	0.007	0.004	0.000	0.000	0.000	0.011	0.005	100
IPCW- TMLE-MTO	0.047	0.046	0.082	0.087	0.084	0.099	0.096	0.933	0.911	0.995	100
IPCW-a- TMLE-M	0.042	0.040	0.087	0.095	0.087	0.103	0.096	0.954	0.921	0.987	100
IPCW-a- TMLE-MTO	0.048	0.046	0.084	0.088	0.085	0.1	0.097	0.924	0.907	0.996	100

Table 6: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0	0.000	0.06	0.058	0.06	0.058	0.06	0.947	0.943	1.000	100
model											
Complete-	0.17	0.170	0.075	0.074	0.077	0.186	0.187	0.377	0.365	1.000	100
case											
Confounded	0.189	0.189	0.059	0.057	0.059	0.198	0.198	0.103	0.094	1.000	100
model											
IPW	0.107	0.106	0.078	0.078	0.079	0.132	0.133	0.727	0.732	1.000	100
Raking	0.002	0.001	0.064	0.061	0.063	0.061	0.063	0.951	0.939	1.000	100
(vanilla)											
MICE	0	0.000	0.062	0.061	0.062	0.061	0.062	0.948	0.947	1.000	100
MI-RF	-0.006	-0.006	0.063	0.061	0.064	0.061	0.065	0.950	0.942	1.000	100
IPCW-	0.041	0.040	0.085	0.094	0.087	0.102	0.096	0.922	0.958	0.992	100
TMLE-M											
IPCW-	0.046	0.045	0.082	0.087	0.084	0.099	0.095	0.913	0.935	0.995	100
TMLE-MTO											
IPCW-a-	0.041	0.039	0.087	0.095	0.087	0.103	0.096	0.924	0.955	0.987	100
TMLE-M											
IPCW-a-	0.047	0.045	0.084	0.088	0.085	0.099	0.096	0.910	0.925	0.996	100
TMLE-MTO											

Table 7: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.269. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.001	0.002	0.053	0.053	0.053	0.053	0.053	0.957	0.953	0.999	100
model											
Complete-	0.178	0.178	0.073	0.073	0.075	0.193	0.193	0.317	0.313	1.000	100
case*											
Confounded	-0.19	-0.189	0.06	0.061	0.059	0.199	0.198	0.118	0.114	0.250	100
model*											
IPW^*	0.111	0.111	0.078	0.078	0.079	0.135	0.136	0.696	0.701	0.998	100
Raking	0.051	0.051	0.063	0.061	0.067	0.079	0.084	0.862	0.876	0.999	100
$(vanilla)^*$											
MICE*	0.086	0.087	0.062	0.062	0.066	0.106	0.109	0.714	0.713	1.000	100
MI-RF*	0.048	0.048	0.063	0.063	0.066	0.079	0.082	0.884	0.885	0.999	100
IPCW-	0.022	0.020	0.097	0.101	0.099	0.104	0.101	0.954	0.945	0.836	100
TMLE-M											
IPCW-	0.011	0.009	0.083	0.082	0.083	0.083	0.083	0.948	0.947	0.924	100
TMLE-MTO											
IPCW-a-	0.029	0.028	0.1	0.101	0.099	0.106	0.103	0.947	0.939	0.854	100
TMLE-M											
IPCW-a-	0.015	0.012	0.083	0.081	0.082	0.083	0.083	0.938	0.944	0.930	100
TMLE-MTO											

Table 8: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.314. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.002	0.058	0.06	0.059	0.06	0.059	0.953	0.960	1.000	100
Complete- case	0.133	0.132	0.073	0.073	0.075	0.152	0.152	0.553	0.557	1.000	100
Confounded model	-0.235	-0.234	0.06	0.061	0.059	0.242	0.241	0.024	0.025	0.250	100
IPW	0.066	0.066	0.078	0.078	0.079	0.102	0.103	0.864	0.859	0.998	100
Raking (vanilla)	0.006	0.006	0.063	0.061	0.067	0.061	0.067	0.953	0.946	0.999	100
MICE	0.041	0.042	0.062	0.062	0.066	0.074	0.078	0.902	0.903	1.000	100
MI-RF	0.003	0.003	0.063	0.063	0.066	0.063	0.066	0.950	0.952	0.999	100
IPCW- TMLE-M*	-0.023	-0.025	0.097	0.101	0.099	0.104	0.102	0.946	0.952	0.836	100
IPCW- TMLE-MTO*	-0.034	-0.036	0.083	0.082	0.083	0.089	0.09	0.926	0.926	0.924	100
IPCW-a- TMLE-M*	-0.016	-0.017	0.1	0.101	0.099	0.103	0.1	0.950	0.950	0.854	100
IPCW-a- TMLE-MTO*	-0.03	-0.033	0.083	0.081	0.082	0.087	0.088	0.936	0.924	0.930	100

MAR: 12% outcome proportion, 80% missingness proportion

Table 9: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.005	0.005	0.057	0.058	0.057	0.059	0.058	0.951	0.946	1.000	100
model											
Complete-	-0.063	-0.057	0.21	0.211	0.21	0.22	0.218	0.947	0.940	0.262	100
case											
Confounded	0.195	0.194	0.056	0.057	0.055	0.203	0.202	0.066	0.062	1.000	100
model											
IPW	-0.002	0.000	0.222	0.22	0.221	0.22	0.221	0.944	0.948	0.330	100
Raking	0.004	0.006	0.092	0.089	0.089	0.089	0.089	0.938	0.946	0.945	100
(vanilla)											
MICE	0.005	0.006	0.08	0.08	0.076	0.08	0.076	0.948	0.949	0.982	100
MI-RF	0.061	0.062	0.082	0.068	0.078	0.091	0.1	0.800	0.890	0.998	100
IPCW-	-0.036	-0.039	0.248	0.239	0.244	0.241	0.247	0.940	0.950	0.246	100
TMLE-M											
IPCW-	-0.044	-0.047	0.233	0.214	0.237	0.219	0.241	0.922	0.942	0.292	100
TMLE-MTO											

Table 10: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.004	0.004	0.057	0.058	0.057	0.058	0.058	0.947	0.950	1.000	100
Complete-	-0.064	-0.058	0.21	0.211	0.21	0.22	0.218	0.940	0.946	0.262	100
case											
Confounded	0.194	0.193	0.056	0.057	0.055	0.202	0.201	0.065	0.070	1.000	100
model											
IPW	-0.003	-0.001	0.222	0.22	0.221	0.22	0.221	0.948	0.944	0.330	100
Raking	0.003	0.004	0.092	0.089	0.089	0.089	0.089	0.946	0.938	0.945	100
(vanilla)											
MICE	0.004	0.005	0.08	0.08	0.076	0.08	0.076	0.948	0.948	0.982	100
MI-RF	0.059	0.061	0.082	0.068	0.078	0.09	0.099	0.891	0.801	0.998	100
IPCW-	-0.037	-0.040	0.248	0.239	0.244	0.242	0.247	0.950	0.940	0.246	100
TMLE-M											
IPCW-	-0.045	-0.048	0.233	0.214	0.237	0.219	0.241	0.942	0.921	0.292	100
TMLE-MTO											

Table 11: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.269. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0	0.001	0.055	0.053	0.052	0.053	0.052	0.938	0.945	0.998	100
model											
Complete-	-0.08	-0.075	0.22	0.216	0.217	0.231	0.229	0.936	0.930	0.156	100
$case^*$											
Confounded	-0.191	-0.190	0.061	0.061	0.061	0.2	0.2	0.117	0.120	0.256	100
model^*											
IPW^*	0.02	0.025	0.244	0.219	0.229	0.22	0.231	0.929	0.959	0.294	100
Raking	0.041	0.043	0.098	0.096	0.1	0.104	0.108	0.918	0.936	0.885	100
$(vanilla)^*$											
MICE*	0.116	0.119	0.095	0.09	0.096	0.147	0.153	0.736	0.766	0.985	100
MI-RF*	0.052	0.052	0.091	0.071	0.091	0.088	0.105	0.809	0.909	0.974	100
IPCW-	-0.095	-0.094	0.306	0.266	0.305	0.283	0.32	0.896	0.943	0.135	100
TMLE-M											
IPCW-	-0.101	-0.098	0.243	0.215	0.249	0.238	0.267	0.890	0.932	0.172	100
TMLE-MTO											

Table 12: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.314. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.001	0.000	0.061	0.06	0.061	0.06	0.061	0.950	0.948	0.999	100
model											
Complete-	-0.125	-0.120	0.22	0.216	0.217	0.25	0.248	0.908	0.915	0.156	100
case											
Confounded	-0.236	-0.235	0.061	0.061	0.061	0.244	0.243	0.026	0.025	0.256	100
model											
IPW	-0.025	-0.020	0.244	0.219	0.229	0.221	0.23	0.957	0.930	0.294	100
Raking	-0.004	-0.003	0.098	0.096	0.1	0.096	0.1	0.950	0.947	0.885	100
(vanilla)											
MICE	0.071	0.073	0.095	0.09	0.096	0.115	0.121	0.886	0.873	0.985	100
MI-RF	0.007	0.007	0.091	0.071	0.091	0.071	0.092	0.949	0.871	0.974	100
IPCW-	-0.14	-0.139	0.306	0.266	0.305	0.301	0.336	0.929	0.872	0.135	100
$TMLE-M^*$											
IPCW-	-0.146	-0.143	0.243	0.215	0.249	0.26	0.287	0.910	0.855	0.172	100
TMLE-MTO*											

Table 13: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.002	0.059	0.058	0.059	0.058	0.059	0.947	0.952	1.000	100
model											
Complete-	0.441	0.442	0.108	0.111	0.11	0.455	0.455	0.022	0.019	1.000	100
case											
Confounded	0.191	0.191	0.059	0.057	0.058	0.199	0.2	0.096	0.104	1.000	100
model											
IPW	0.256	0.260	0.138	0.138	0.143	0.291	0.296	0.532	0.540	0.988	100
Raking	0.009	0.010	0.083	0.084	0.083	0.085	0.083	0.956	0.946	0.978	100
(vanilla)											
MICE	0.005	0.005	0.071	0.07	0.073	0.07	0.074	0.954	0.957	0.998	100
MI-RF	0	0.001	0.073	0.066	0.076	0.066	0.076	0.928	0.956	0.999	100
IPCW-	0.063	0.061	0.146	0.162	0.148	0.174	0.16	0.968	0.926	0.709	100
TMLE-M											
IPCW-	0.096	0.096	0.138	0.145	0.14	0.174	0.169	0.911	0.886	0.854	100
TMLE-MTO											

Table 14: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.001	0.001	0.059	0.058	0.059	0.058	0.059	0.950	0.946	1.000	100
model											
Complete-	0.44	0.441	0.108	0.111	0.11	0.454	0.454	0.020	0.022	1.000	100
case											
Confounded	0.19	0.190	0.059	0.057	0.058	0.198	0.198	0.107	0.099	1.000	100
model											
IPW	0.255	0.258	0.138	0.138	0.143	0.29	0.295	0.542	0.534	0.988	100
Raking	0.008	0.009	0.083	0.084	0.083	0.085	0.083	0.946	0.956	0.978	100
(vanilla)											
MICE	0.004	0.004	0.071	0.07	0.073	0.07	0.074	0.958	0.954	0.998	100
MI-RF	-0.001	0.000	0.073	0.066	0.076	0.066	0.076	0.956	0.927	0.999	100
IPCW-	0.062	0.060	0.146	0.162	0.148	0.174	0.16	0.926	0.968	0.709	100
TMLE-M											
IPCW-	0.095	0.095	0.138	0.145	0.14	0.174	0.169	0.887	0.913	0.854	100
TMLE-MTO											

Table 15: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.269. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0	0.000	0.054	0.053	0.054	0.053	0.054	0.948	0.948	1.000	100
model											
Complete-	0.339	0.337	0.1	0.103	0.099	0.354	0.352	0.090	0.073	1.000	100
case*											
Confounded	-0.189	-0.188	0.061	0.061	0.06	0.198	0.197	0.131	0.130	0.261	100
model^*											
IPW^*	0.152	0.153	0.133	0.132	0.134	0.201	0.203	0.782	0.788	0.896	100
Raking	0.066	0.065	0.087	0.087	0.085	0.109	0.107	0.890	0.888	0.974	100
(vanilla)*											
MICE*	0.17	0.169	0.078	0.073	0.078	0.184	0.186	0.364	0.412	1.000	100
MI-RF*	0.108	0.107	0.077	0.068	0.077	0.127	0.132	0.633	0.712	0.999	100
IPCW-	0.027	0.025	0.156	0.171	0.154	0.173	0.156	0.964	0.944	0.408	100
TMLE-M											
IPCW-	0.021	0.021	0.135	0.136	0.131	0.138	0.133	0.950	0.944	0.575	100
TMLE-MTO											

Table 16: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.314. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.002	0.001	0.06	0.06	0.06	0.06	0.06	0.950	0.949	1.000	100
Complete-	0.294	0.292	0.1	0.103	0.099	0.311	0.309	0.157	0.178	1.000	100
case											
Confounded	-0.234	-0.233	0.061	0.061	0.06	0.242	0.241	0.030	0.029	0.261	100
model											
IPW	0.107	0.107	0.133	0.132	0.134	0.17	0.171	0.871	0.867	0.896	100
Raking	0.021	0.020	0.087	0.087	0.085	0.09	0.088	0.946	0.945	0.974	100
(vanilla)											
MICE	0.124	0.124	0.078	0.073	0.078	0.144	0.146	0.648	0.603	1.000	100
MI-RF	0.063	0.062	0.077	0.068	0.077	0.092	0.099	0.878	0.814	0.999	100
IPCW-	-0.018	-0.021	0.156	0.171	0.154	0.172	0.155	0.946	0.970	0.408	100
$TMLE-M^*$											
IPCW-	-0.024	-0.024	0.135	0.136	0.131	0.138	0.133	0.948	0.952	0.575	100
$TMLE-MTO^*$											

MAR: 5% outcome proportion, 40% missingness proportion

Table 17: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.374. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.002	0.003	0.096	0.095	0.098	0.095	0.098	0.947	0.946	0.974	100
Complete- case	-0.162	-0.158	0.173	0.169	0.173	0.234	0.234	0.839	0.850	0.250	100
Confounded model	0.212	0.213	0.094	0.093	0.098	0.232	0.234	0.376	0.387	1.000	100
IPW	0	0.001	0.185	0.179	0.181	0.179	0.181	0.941	0.947	0.559	100
Raking	0.002	0.000	0.107	0.106	0.107	0.106	0.107	0.949	0.955	0.941	100
(vanilla)											
MICE	0.003	0.005	0.104	0.103	0.105	0.103	0.105	0.950	0.951	0.952	100
MI-RF	0.039	0.040	0.106	0.101	0.105	0.109	0.112	0.924	0.939	0.978	100
IPCW-	-0.023	-0.025	0.202	0.196	0.199	0.197	0.2	0.940	0.947	0.440	100
TMLE-M											
IPCW-	-0.029	-0.027	0.193	0.183	0.192	0.185	0.194	0.929	0.942	0.480	100
TMLE-MTO											
r-IPCW-	-0.03	-0.030	0.193	0.183	0.191	0.185	0.193	0.931	0.942	0.471	100
TMLE-MTO											

Table 18: Synthetic data MAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.007	0.008	0.096	0.095	0.098	0.096	0.098	0.950	0.947	0.974	100
model											
Complete-	-0.157	-0.152	0.173	0.169	0.173	0.231	0.231	0.857	0.845	0.250	100
case											
Confounded	0.217	0.218	0.094	0.093	0.098	0.236	0.239	0.366	0.356	1.000	100
model											
IPW	0.006	0.006	0.185	0.179	0.181	0.179	0.181	0.947	0.943	0.559	100
Raking	0.008	0.006	0.107	0.106	0.107	0.106	0.107	0.953	0.948	0.941	100
(vanilla)											
MICE	0.008	0.010	0.104	0.103	0.105	0.103	0.105	0.950	0.950	0.952	100
MI-RF	0.044	0.045	0.106	0.101	0.105	0.111	0.114	0.933	0.921	0.978	100
IPCW-	-0.018	-0.019	0.202	0.196	0.199	0.196	0.199	0.947	0.941	0.440	100
TMLE-M											
IPCW-	-0.024	-0.022	0.193	0.183	0.192	0.184	0.193	0.942	0.932	0.480	100
TMLE-MTO											
r-IPCW-	-0.025	-0.025	0.193	0.183	0.191	0.185	0.193	0.944	0.932	0.471	100
TMLE-MTO											

Table 19: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.281. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.003	0.002	0.078	0.081	0.077	0.081	0.077	0.950	0.946	0.941	100
model											
Complete-	-0.113	-0.113	0.16	0.16	0.161	0.196	0.197	0.902	0.897	0.192	100
$case^*$											
Confounded	-0.255	-0.255	0.09	0.092	0.088	0.271	0.27	0.197	0.188	0.061	100
model^*											
IPW^*	0.057	0.052	0.165	0.163	0.162	0.173	0.17	0.935	0.932	0.542	100
Raking	0.06	0.060	0.101	0.103	0.102	0.119	0.118	0.914	0.910	0.907	100
(vanilla)*											
MICE^*	0.143	0.141	0.099	0.101	0.096	0.175	0.171	0.704	0.696	0.987	100
MI-RF*	0.075	0.075	0.099	0.096	0.099	0.122	0.125	0.871	0.884	0.954	100
IPCW-	-0.062	-0.072	0.236	0.21	0.23	0.219	0.241	0.900	0.945	0.184	100
TMLE-M											
IPCW-	-0.061	-0.065	0.189	0.172	0.19	0.183	0.201	0.908	0.937	0.263	100
TMLE-MTO											
r-IPCW-	-0.03	-0.032	0.194	0.173	0.196	0.175	0.199	0.908	0.944	0.332	100
TMLE-MTO											

Table 20: Synthetic data MAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.349. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.006	-0.005	0.087	0.089	0.087	0.089	0.087	0.954	0.958	0.974	100
model											
Complete-	-0.181	-0.180	0.16	0.16	0.161	0.242	0.242	0.792	0.802	0.192	100
case											
Confounded	-0.323	-0.323	0.09	0.092	0.088	0.336	0.335	0.058	0.061	0.061	100
model											
IPW	-0.01	-0.016	0.165	0.163	0.162	0.163	0.163	0.947	0.948	0.542	100
Raking	-0.008	-0.008	0.101	0.103	0.102	0.103	0.102	0.950	0.955	0.907	100
(vanilla)											
MICE	0.075	0.074	0.099	0.101	0.096	0.126	0.121	0.880	0.880	0.987	100
MI-RF	0.008	0.008	0.099	0.096	0.099	0.097	0.1	0.950	0.943	0.954	100
IPCW-	-0.129	-0.140	0.236	0.21	0.23	0.247	0.269	0.912	0.850	0.184	100
$TMLE-M^*$											
IPCW-	-0.128	-0.133	0.189	0.172	0.19	0.215	0.232	0.902	0.842	0.263	100
$TMLE-MTO^*$											
r-IPCW-	-0.098	-0.100	0.194	0.173	0.196	0.198	0.22	0.920	0.876	0.332	100
$TMLE-MTO^*$											

Table 21: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.374. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.005	-0.002	0.093	0.095	0.092	0.095	0.092	0.953	0.946	0.968	100
model											
Complete-	0.205	0.207	0.118	0.12	0.115	0.238	0.237	0.602	0.592	0.998	100
case											
Confounded	0.207	0.208	0.09	0.093	0.09	0.227	0.226	0.390	0.374	1.000	100
model											
IPW	0.132	0.131	0.126	0.128	0.126	0.183	0.182	0.832	0.824	0.978	100
Raking	-0.004	-0.002	0.099	0.099	0.098	0.1	0.098	0.949	0.949	0.958	100
(vanilla)											
MICE	-0.005	-0.003	0.096	0.099	0.094	0.099	0.094	0.956	0.947	0.964	100
MI-RF	-0.001	0.002	0.098	0.099	0.096	0.099	0.097	0.949	0.945	0.964	100
IPCW-	0.072	0.073	0.138	0.15	0.139	0.166	0.157	0.950	0.916	0.876	100
TMLE-M											
IPCW-	0.081	0.083	0.133	0.139	0.134	0.161	0.158	0.923	0.903	0.912	100
TMLE-MTO											
IPCW-a-	0.078	0.081	0.141	0.15	0.142	0.169	0.164	0.941	0.913	0.875	100
TMLE-M											
IPCW-a-	0.087	0.089	0.136	0.138	0.135	0.164	0.162	0.915	0.907	0.924	100
TMLE-MTO											
r-IPCW-	0.076	0.078	0.133	0.139	0.134	0.158	0.155	0.929	0.905	0.910	100
TMLE-MTO											

Table 22: Synthetic data MAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0	0.003	0.093	0.095	0.092	0.095	0.092	0.948	0.955	0.968	100
model											
Complete-	0.21	0.212	0.118	0.12	0.115	0.242	0.242	0.573	0.583	0.998	100
case											
Confounded	0.212	0.213	0.09	0.093	0.09	0.231	0.231	0.348	0.369	1.000	100
model											
IPW	0.137	0.136	0.126	0.128	0.126	0.187	0.185	0.812	0.825	0.978	100
Raking	0.001	0.003	0.099	0.099	0.098	0.099	0.098	0.950	0.949	0.958	100
(vanilla)											
MICE	0	0.003	0.096	0.099	0.094	0.099	0.094	0.950	0.956	0.964	100
MI-RF	0.004	0.007	0.098	0.099	0.096	0.099	0.097	0.946	0.952	0.964	100
IPCW-	0.077	0.079	0.138	0.15	0.139	0.168	0.16	0.912	0.946	0.876	100
TMLE-M											
IPCW-	0.086	0.089	0.133	0.139	0.134	0.163	0.16	0.897	0.918	0.912	100
TMLE-MTO											
IPCW-a-	0.083	0.086	0.141	0.15	0.142	0.171	0.166	0.906	0.936	0.875	100
TMLE-M											
IPCW-a-	0.092	0.094	0.136	0.138	0.135	0.166	0.164	0.899	0.906	0.924	100
TMLE-MTO											
r-IPCW-	0.081	0.083	0.133	0.139	0.134	0.161	0.158	0.902	0.923	0.910	100
TMLE-MTO											

Table 23: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.281. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0	0.002	0.081	0.081	0.078	0.081	0.078	0.946	0.942	0.933	100
model											
Complete-	0.24	0.240	0.107	0.107	0.107	0.263	0.263	0.387	0.388	0.996	100
case^*											
Confounded	-0.26	-0.259	0.092	0.092	0.086	0.276	0.273	0.183	0.184	0.052	100
$model^*$											
IPW*	0.141	0.143	0.111	0.113	0.11	0.181	0.18	0.763	0.756	0.960	100
Raking	0.071	0.071	0.093	0.091	0.089	0.116	0.114	0.864	0.876	0.963	100
$(vanilla)^*$											
MICE^*	0.124	0.126	0.092	0.093	0.087	0.155	0.153	0.736	0.730	0.990	100
MI-RF*	0.079	0.079	0.093	0.094	0.089	0.122	0.119	0.860	0.862	0.962	100
IPCW-	0.055	0.049	0.151	0.15	0.15	0.16	0.158	0.948	0.934	0.625	100
TMLE-M											
IPCW-	0.037	0.035	0.125	0.121	0.127	0.126	0.132	0.929	0.938	0.751	100
TMLE-MTO											
IPCW-a-	0.068	0.063	0.152	0.15	0.15	0.165	0.163	0.941	0.930	0.646	100
TMLE-M											
IPCW-a-	0.047	0.047	0.126	0.12	0.124	0.128	0.132	0.920	0.933	0.775	100
TMLE-MTO											
r-IPCW-	0.082	0.083	0.129	0.122	0.13	0.147	0.154	0.880	0.903	0.822	100
TMLE-MTO											

Table 24: Synthetic data MAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.349. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.009	-0.008	0.088	0.089	0.087	0.09	0.088	0.950	0.952	0.966	100
model											
Complete-	0.172	0.172	0.107	0.107	0.107	0.203	0.203	0.630	0.622	0.996	100
case											
Confounded	-0.327	-0.327	0.092	0.092	0.086	0.34	0.338	0.054	0.052	0.052	100
model											
IPW	0.074	0.075	0.111	0.113	0.11	0.135	0.133	0.901	0.902	0.960	100
Raking	0.004	0.004	0.093	0.091	0.089	0.091	0.09	0.954	0.950	0.963	100
(vanilla)											
MICE	0.057	0.058	0.092	0.093	0.087	0.109	0.105	0.907	0.905	0.990	100
MI-RF	0.011	0.011	0.093	0.094	0.089	0.094	0.09	0.948	0.949	0.962	100
IPCW-	-0.012	-0.019	0.151	0.15	0.15	0.151	0.151	0.948	0.949	0.625	100
$TMLE-M^*$											
IPCW-	-0.03	-0.033	0.125	0.121	0.127	0.124	0.131	0.946	0.925	0.751	100
$TMLE-MTO^*$											
IPCW-a-	0	-0.005	0.152	0.15	0.15	0.15	0.15	0.947	0.952	0.646	100
$TMLE-M^*$											
IPCW-a-	-0.021	-0.020	0.126	0.12	0.124	0.121	0.125	0.950	0.933	0.775	100
$TMLE-MTO^*$											
r-IPCW-	0.015	0.015	0.129	0.122	0.13	0.123	0.131	0.948	0.937	0.822	100
$TMLE-MTO^*$											

MAR: 5% outcome proportion, 80% missingness proportion

Table 25: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.374. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.001	0.095	0.095	0.096	0.095	0.096	0.946	0.947	0.969	100
Complete- case	-0.093	-0.090	0.342	0.338	0.334	0.351	0.346	0.947	0.939	0.137	100
Confounded model	0.213	0.212	0.093	0.093	0.09	0.232	0.23	0.371	0.379	1.000	100
IPW	-0.085	-0.086	0.407	0.382	0.387	0.392	0.396	0.923	0.941	0.120	100
Raking	-0.006	-0.002	0.153	0.175	0.151	0.175	0.151	0.971	0.944	0.571	100
(vanilla)											
MICE	0	-0.002	0.132	0.128	0.13	0.128	0.13	0.937	0.948	0.816	100
MI-RF	0.119	0.120	0.114	0.106	0.111	0.159	0.163	0.778	0.825	0.988	100
IPCW-	-0.102	-0.108	0.45	0.395	0.433	0.408	0.446	0.905	0.945	0.135	100
TMLE-M											
IPCW-	-0.086	-0.089	0.422	0.36	0.41	0.37	0.419	0.900	0.942	0.165	100
TMLE-MTO											
r-IPCW-	-0.09	-0.090	0.427	0.362	0.409	0.373	0.419	0.901	0.947	0.170	100
TMLE-MTO											

Table 26: Synthetic data MAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.006	0.006	0.095	0.095	0.096	0.096	0.096	0.946	0.946	0.969	100
model											
Complete-	-0.088	-0.085	0.342	0.338	0.334	0.35	0.345	0.941	0.948	0.137	100
case											
Confounded	0.218	0.217	0.093	0.093	0.09	0.237	0.235	0.361	0.350	1.000	100
model											
IPW	-0.08	-0.081	0.407	0.382	0.387	0.39	0.395	0.942	0.925	0.120	100
Raking	-0.001	0.003	0.153	0.175	0.151	0.175	0.151	0.945	0.972	0.571	100
(vanilla)											
MICE	0.005	0.003	0.132	0.128	0.13	0.128	0.13	0.948	0.937	0.816	100
MI-RF	0.124	0.125	0.114	0.106	0.111	0.163	0.167	0.813	0.767	0.988	100
IPCW-	-0.097	-0.102	0.45	0.395	0.433	0.407	0.445	0.945	0.906	0.135	100
TMLE-M											
IPCW-	-0.081	-0.084	0.422	0.36	0.41	0.369	0.418	0.943	0.901	0.165	100
TMLE-MTO											
r-IPCW-	-0.084	-0.085	0.427	0.362	0.409	0.372	0.418	0.948	0.904	0.170	100
TMLE-MTO											

Table 27: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.281. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.003	0.004	0.081	0.081	0.081	0.081	0.081	0.952	0.954	0.942	100
model											
Complete-	-0.073	-0.066	0.321	0.315	0.311	0.324	0.318	0.951	0.942	0.120	100
$case^*$											
Confounded	-0.255	-0.254	0.092	0.092	0.089	0.271	0.269	0.202	0.205	0.057	100
model^*											
IPW^*	-0.043	-0.037	0.357	0.337	0.359	0.34	0.36	0.938	0.946	0.122	100
Raking	0.056	0.063	0.161	0.174	0.163	0.182	0.175	0.951	0.941	0.515	100
$(vanilla)^*$											
MICE^*	0.171	0.173	0.145	0.132	0.144	0.216	0.225	0.720	0.780	0.902	100
MI-RF*	0.028	0.028	0.128	0.106	0.13	0.11	0.133	0.889	0.944	0.786	100
IPCW-	-0.175	-0.195	0.479	0.394	0.448	0.431	0.488	0.869	0.938	0.098	100
TMLE-M											
IPCW-	-0.128	-0.128	0.405	0.341	0.389	0.364	0.41	0.878	0.940	0.119	100
TMLE-MTO											
r-IPCW-	-0.098	-0.102	0.432	0.345	0.414	0.359	0.427	0.867	0.943	0.157	100
TMLE-MTO											

Table 28: Synthetic data MAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.349. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	-0.006	-0.004	0.089	0.089	0.088	0.089	0.088	0.948	0.949	0.968	100
Complete- case	-0.141	-0.134	0.321	0.315	0.311	0.346	0.338	0.928	0.943	0.120	100
Confounded model	-0.323	-0.322	0.092	0.092	0.089	0.336	0.334	0.058	0.056	0.057	100
IPW	-0.11	-0.105	0.357	0.337	0.359	0.355	0.374	0.941	0.925	0.122	100
Raking (vanilla)	-0.012	-0.005	0.161	0.174	0.163	0.174	0.163	0.949	0.965	0.515	100
MICE	0.103	0.105	0.145	0.132	0.144	0.167	0.179	0.896	0.838	0.902	100
MI-RF	-0.039	-0.039	0.128	0.106	0.13	0.113	0.136	0.938	0.872	0.786	100
IPCW- TMLE-M*	-0.243	-0.263	0.479	0.394	0.448	0.463	0.519	0.926	0.840	0.098	100
IPCW- TMLE-MTO*	-0.195	-0.196	0.405	0.341	0.389	0.393	0.436	0.926	0.854	0.119	100
r-IPCW- TMLE-MTO*	-0.166	-0.170	0.432	0.345	0.414	0.383	0.448	0.932	0.853	0.157	100

Table 29: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.374. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.001	-0.003	0.095	0.095	0.099	0.095	0.099	0.955	0.953	0.980	100
model											
Complete-	0.572	0.574	0.189	0.185	0.184	0.601	0.603	0.137	0.140	0.998	100
case											
Confounded	0.21	0.210	0.091	0.093	0.093	0.23	0.23	0.387	0.376	1.000	100
model											
IPW	0.361	0.361	0.23	0.22	0.224	0.423	0.425	0.628	0.659	0.913	100
Raking	0.005	0.003	0.132	0.139	0.132	0.139	0.132	0.964	0.949	0.792	100
(vanilla)											
MICE	0.001	-0.001	0.111	0.112	0.113	0.112	0.113	0.947	0.947	0.920	100
MI-RF	0.032	0.031	0.114	0.105	0.113	0.11	0.117	0.916	0.940	0.966	100
IPCW-	0.098	0.101	0.256	0.254	0.248	0.272	0.268	0.944	0.927	0.476	100
TMLE-M											
IPCW-	0.147	0.151	0.244	0.226	0.245	0.269	0.287	0.883	0.907	0.638	100
TMLE-MTO											
IPCW-a-	0.098	0.093	0.267	0.257	0.259	0.275	0.275	0.935	0.928	0.461	100
TMLE-M											
IPCW-a-	0.155	0.151	0.252	0.227	0.253	0.275	0.294	0.871	0.902	0.642	100
TMLE-MTO											
r-IPCW-	0.115	0.117	0.243	0.228	0.244	0.256	0.27	0.907	0.923	0.582	100
TMLE-MTO											

Table 30: Synthetic data MAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and complex MAR scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.004	0.002	0.095	0.095	0.099	0.095	0.099	0.954	0.953	0.980	100
model											
Complete-	0.577	0.579	0.189	0.185	0.184	0.606	0.608	0.134	0.132	0.998	100
case											
Confounded	0.215	0.215	0.091	0.093	0.093	0.234	0.235	0.360	0.369	1.000	100
model											
IPW	0.366	0.366	0.23	0.22	0.224	0.427	0.429	0.650	0.622	0.913	100
Raking	0.01	0.009	0.132	0.139	0.132	0.139	0.132	0.950	0.964	0.792	100
(vanilla)											
MICE	0.006	0.004	0.111	0.112	0.113	0.112	0.113	0.948	0.946	0.920	100
MI-RF	0.037	0.036	0.114	0.105	0.113	0.111	0.119	0.935	0.910	0.966	100
IPCW-	0.103	0.106	0.256	0.254	0.248	0.274	0.27	0.927	0.944	0.476	100
TMLE-M											
IPCW-	0.152	0.156	0.244	0.226	0.245	0.272	0.29	0.904	0.880	0.638	100
TMLE-MTO											
IPCW-a-	0.104	0.098	0.267	0.257	0.259	0.277	0.277	0.926	0.931	0.461	100
TMLE-M											
IPCW-a-	0.16	0.156	0.252	0.227	0.253	0.278	0.297	0.901	0.866	0.642	100
TMLE-MTO											
r-IPCW-	0.12	0.122	0.243	0.228	0.244	0.258	0.272	0.920	0.905	0.582	100
TMLE-MTO											

Table 31: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.281. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.001	0.000	0.083	0.081	0.083	0.081	0.083	0.949	0.952	0.934	100
model											
Complete-	0.434	0.435	0.148	0.144	0.143	0.457	0.458	0.168	0.160	0.994	100
$case^*$											
Confounded	-0.259	-0.261	0.093	0.092	0.094	0.274	0.277	0.200	0.203	0.063	100
model^*											
IPW*	0.206	0.208	0.183	0.178	0.177	0.273	0.273	0.781	0.805	0.776	100
Raking	0.095	0.093	0.133	0.134	0.134	0.165	0.163	0.893	0.890	0.804	100
(vanilla)*											
MICE*	0.249	0.249	0.113	0.105	0.109	0.27	0.272	0.355	0.407	0.998	100
MI-RF*	0.163	0.160	0.113	0.1	0.113	0.191	0.196	0.613	0.694	0.986	100
IPCW-	0.08	0.079	0.248	0.241	0.241	0.254	0.254	0.940	0.942	0.330	100
TMLE-M											
IPCW-	0.085	0.085	0.203	0.189	0.204	0.208	0.221	0.911	0.929	0.504	100
TMLE-MTO											
IPCW-a-	0.089	0.090	0.254	0.242	0.244	0.258	0.26	0.936	0.940	0.355	100
TMLE-M											
IPCW-a-	0.107	0.108	0.203	0.188	0.2	0.216	0.227	0.889	0.918	0.559	100
TMLE-MTO											
r-IPCW-	0.168	0.171	0.213	0.194	0.207	0.257	0.269	0.821	0.878	0.647	100
TMLE-MTO											

Table 32: Synthetic data MAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and complex MAR scenario. The value of the estimand is 0.349. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.008	-0.006	0.091	0.089	0.089	0.09	0.089	0.945	0.944	0.959	100
model											
Complete-	0.366	0.367	0.148	0.144	0.143	0.394	0.394	0.300	0.294	0.994	100
case											
Confounded	-0.326	-0.328	0.093	0.092	0.094	0.339	0.342	0.065	0.060	0.063	100
model											
IPW	0.139	0.140	0.183	0.178	0.177	0.226	0.226	0.877	0.862	0.776	100
Raking	0.027	0.026	0.133	0.134	0.134	0.137	0.137	0.948	0.944	0.804	100
(vanilla)											
MICE	0.181	0.182	0.113	0.105	0.109	0.209	0.212	0.645	0.593	0.998	100
MI-RF	0.095	0.093	0.113	0.1	0.113	0.138	0.146	0.870	0.804	0.986	100
IPCW-	0.012	0.012	0.248	0.241	0.241	0.242	0.242	0.952	0.953	0.330	100
$TMLE-M^*$											
IPCW-	0.017	0.017	0.203	0.189	0.204	0.19	0.204	0.948	0.931	0.504	100
$TMLE-MTO^*$											
IPCW-a-	0.022	0.023	0.254	0.242	0.244	0.243	0.245	0.947	0.950	0.355	100
$TMLE-M^*$											
IPCW-a-	0.04	0.040	0.203	0.188	0.2	0.192	0.204	0.945	0.925	0.559	100
$TMLE-MTO^*$											
r-IPCW-	0.101	0.104	0.213	0.194	0.207	0.219	0.232	0.926	0.886	0.647	100
$TMLE-MTO^*$											

MNAR: 12% outcome proportion, 40% missingness proportion

Table 33: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.002	0.06	0.058	0.06	0.058	0.06	0.943	0.948	1.000	100
Complete-	-0.104	-0.105	0.094	0.095	0.092	0.141	0.14	0.802	0.804	0.676	100
case											
Confounded	0.189	0.191	0.06	0.057	0.059	0.198	0.2	0.103	0.120	1.000	100
model											
IPW	-0.11	-0.111	0.1	0.101	0.1	0.149	0.15	0.802	0.806	0.599	100
Raking	-0.095	-0.093	0.067	0.072	0.065	0.119	0.114	0.749	0.710	0.923	100
(vanilla)											
MICE	-0.094	-0.092	0.066	0.064	0.067	0.114	0.114	0.683	0.704	0.954	100
MI-XGB	-0.095	-0.095	0.067	0.081	0.068	0.125	0.116	0.820	0.710	0.864	100
MI-RF	-0.093	-0.091	0.065	0.062	0.066	0.111	0.112	0.679	0.712	0.966	100
IPCW-	-0.106	-0.107	0.118	0.116	0.115	0.157	0.157	0.827	0.853	0.505	100
TMLE-M											
IPCW-	-0.107	-0.105	0.112	0.107	0.107	0.151	0.15	0.808	0.838	0.564	100
TMLE-MTO											

Table 34: Synthetic data MNAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0	0.001	0.06	0.058	0.06	0.058	0.06	0.948	0.942	1.000	100
model											
Complete-	-0.105	-0.106	0.094	0.095	0.092	0.142	0.14	0.802	0.800	0.676	100
case											
Confounded	0.188	0.190	0.06	0.057	0.059	0.197	0.199	0.124	0.106	1.000	100
model											
IPW	-0.111	-0.113	0.1	0.101	0.1	0.15	0.15	0.803	0.798	0.599	100
Raking	-0.096	-0.095	0.067	0.072	0.065	0.12	0.115	0.704	0.745	0.923	100
(vanilla)											
MICE	-0.095	-0.093	0.066	0.064	0.067	0.115	0.115	0.699	0.678	0.954	100
MI-XGB	-0.096	-0.096	0.067	0.081	0.068	0.126	0.117	0.705	0.816	0.864	100
MI-RF	-0.094	-0.092	0.065	0.062	0.066	0.112	0.113	0.706	0.672	0.966	100
IPCW-	-0.107	-0.108	0.118	0.116	0.115	0.158	0.158	0.850	0.824	0.505	100
TMLE-M											
IPCW-	-0.108	-0.106	0.112	0.107	0.107	0.152	0.151	0.836	0.806	0.564	100
TMLE-MTO											

Table 35: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.269. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.000	0.054	0.053	0.054	0.053	0.054	0.947	0.949	0.998	100
Complete- case*	-0.072	-0.073	0.1	0.1	0.098	0.123	0.122	0.882	0.888	0.498	100
Confounded model*	-0.189	-0.191	0.061	0.061	0.061	0.199	0.2	0.125	0.130	0.262	100
IPW*	-0.065	-0.067	0.105	0.104	0.103	0.123	0.123	0.894	0.902	0.494	100
Raking (vanilla)*	-0.351	-0.351	0.071	0.079	0.07	0.36	0.358	0.004	0.002	0.150	100
MICE*	-0.35	-0.351	0.066	0.066	0.067	0.356	0.358	0.000	0.000	0.238	100
MI-XGB*	-0.255	-0.255	0.071	0.075	0.068	0.266	0.264	0.065	0.052	0.046	100
MI-RF*	-0.368	-0.370	0.068	0.065	0.065	0.374	0.376	0.000	0.000	0.335	100
IPCW-	-0.1	-0.104	0.129	0.125	0.126	0.16	0.163	0.844	0.879	0.261	100
TMLE-M											
IPCW-	-0.081	-0.083	0.112	0.108	0.11	0.135	0.138	0.854	0.889	0.405	100
TMLE-MTO											
IPCW-a-	-0.1	-0.106	0.129	0.124	0.125	0.16	0.164	0.841	0.879	0.257	100
TMLE-M											
IPCW-a- TMLE-MTO	-0.079	-0.079	0.107	0.102	0.106	0.129	0.132	0.850	0.887	0.472	100

Table 36: Synthetic data MNAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.314. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.001	0.06	0.06	0.059	0.06	0.059	0.947	0.946	0.999	100
Complete- case	-0.117	-0.118	0.1	0.1	0.098	0.154	0.153	0.793	0.790	0.498	100
Confounded model	-0.235	-0.236	0.061	0.061	0.061	0.242	0.243	0.029	0.028	0.262	100
IPW	-0.11	-0.112	0.105	0.104	0.103	0.152	0.152	0.821	0.814	0.494	100
Raking (vanilla)	-0.396	-0.396	0.071	0.079	0.07	0.404	0.402	0.000	0.000	0.150	100
MICE	-0.395	-0.397	0.066	0.066	0.067	0.401	0.402	0.000	0.000	0.238	100
MI-XGB	-0.3	-0.300	0.071	0.075	0.068	0.31	0.308	0.014	0.014	0.046	100
MI-RF	-0.413	-0.415	0.068	0.065	0.065	0.418	0.42	0.000	0.000	0.335	100
IPCW- TMLE-M*	-0.146	-0.149	0.129	0.125	0.126	0.192	0.195	0.794	0.738	0.261	100
IPCW- TMLE-MTO*	-0.127	-0.128	0.112	0.108	0.11	0.166	0.169	0.800	0.758	0.405	100
IPCW-a- TMLE-M*	-0.146	-0.151	0.129	0.124	0.125	0.192	0.196	0.795	0.741	0.257	100
IPCW-a- TMLE-MTO*	-0.125	-0.125	0.107	0.102	0.106	0.161	0.163	0.786	0.745	0.472	100

Table 37: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.001	0.002	0.058	0.058	0.057	0.058	0.057	0.953	0.948	1.000	100
model											
Complete-	-0.046	-0.048	0.091	0.092	0.09	0.103	0.102	0.927	0.923	0.884	100
case											
Confounded	0.191	0.192	0.057	0.057	0.056	0.199	0.2	0.085	0.080	1.000	100
model											
IPW	-0.047	-0.049	0.095	0.096	0.093	0.107	0.106	0.922	0.923	0.856	100
Raking	-0.004	-0.003	0.062	0.071	0.062	0.071	0.062	0.972	0.948	1.000	100
(vanilla)											
MICE	-0.004	-0.004	0.061	0.062	0.061	0.062	0.061	0.956	0.949	1.000	100
MI-XGB	-0.01	-0.009	0.063	0.064	0.063	0.065	0.063	0.949	0.947	1.000	100
MI-RF	-0.003	-0.003	0.062	0.061	0.063	0.061	0.063	0.944	0.948	1.000	100
IPCW-	-0.051	-0.052	0.11	0.108	0.108	0.12	0.12	0.920	0.933	0.748	100
TMLE-M											
IPCW-	-0.05	-0.052	0.106	0.102	0.104	0.114	0.116	0.915	0.933	0.792	100
TMLE-MTO											
IPCW-a-	-0.051	-0.052	0.11	0.108	0.107	0.12	0.119	0.920	0.931	0.750	100
TMLE-M											
IPCW-a-	-0.05	-0.051	0.106	0.102	0.104	0.114	0.116	0.914	0.933	0.791	100
TMLE-MTO											

Table 38: Synthetic data MNAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0	0.000	0.058	0.058	0.057	0.058	0.057	0.949	0.953	1.000	100
Complete- case	-0.047	-0.049	0.091	0.092	0.09	0.104	0.103	0.920	0.926	0.884	100
Confounded model	0.189	0.191	0.057	0.057	0.056	0.198	0.199	0.082	0.088	1.000	100
IPW	-0.049	-0.050	0.095	0.096	0.093	0.108	0.106	0.921	0.921	0.856	100
Raking (vanilla)	-0.005	-0.004	0.062	0.071	0.062	0.071	0.062	0.946	0.972	1.000	100
MICE	-0.005	-0.005	0.061	0.062	0.061	0.062	0.061	0.946	0.955	1.000	100
MI-XGB	-0.011	-0.010	0.063	0.064	0.063	0.065	0.063	0.947	0.948	1.000	100
MI-RF	-0.004	-0.004	0.062	0.061	0.063	0.061	0.063	0.947	0.944	1.000	100
IPCW- TMLE-M	-0.052	-0.053	0.11	0.108	0.108	0.12	0.121	0.932	0.918	0.748	100
IPCW- TMLE-MTO	-0.051	-0.053	0.106	0.102	0.104	0.114	0.116	0.931	0.913	0.792	100
IPCW-a- TMLE-M	-0.052	-0.053	0.11	0.108	0.107	0.12	0.12	0.930	0.918	0.750	100
IPCW-a- TMLE-MTO	-0.051	-0.052	0.106	0.102	0.104	0.114	0.116	0.932	0.913	0.791	100

Table 39: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.339. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.001	0.001	0.065	0.063	0.065	0.063	0.065	0.945	0.954	0.999	100
model											
Complete-	-0.048	-0.046	0.097	0.097	0.096	0.108	0.106	0.919	0.921	0.856	100
case^*											
Confounded	0.191	0.194	0.063	0.06	0.061	0.2	0.203	0.129	0.146	1.000	100
model^*											
IPW*	-0.051	-0.049	0.1	0.101	0.098	0.113	0.109	0.918	0.923	0.827	100
Raking	-0.006	-0.005	0.068	0.074	0.069	0.075	0.069	0.966	0.946	0.996	100
(vanilla)*											
MICE^*	-0.005	-0.005	0.067	0.065	0.068	0.065	0.068	0.942	0.948	0.998	100
MI-RF*	-0.004	-0.003	0.068	0.064	0.068	0.064	0.068	0.934	0.948	0.998	100
IPCW-	-0.055	-0.056	0.114	0.113	0.109	0.126	0.122	0.912	0.923	0.730	100
TMLE-M											
IPCW-	-0.055	-0.054	0.109	0.106	0.106	0.12	0.119	0.908	0.921	0.772	100
TMLE-MTO											
IPCW-a-	-0.055	-0.056	0.114	0.113	0.109	0.126	0.123	0.912	0.922	0.733	100
TMLE-M											
IPCW-a-	-0.055	-0.055	0.11	0.106	0.105	0.12	0.118	0.907	0.922	0.778	100
TMLE-MTO											

Table 40: Synthetic data MNAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.339. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0	0.000	0.063	0.061	0.063	0.061	0.063	0.948	0.941	0.999	100
Complete- case	-0.048	-0.046	0.097	0.097	0.096	0.108	0.106	0.921	0.919	0.856	100
Confounded model	0.191	0.194	0.063	0.06	0.061	0.2	0.203	0.144	0.129	1.000	100
IPW	-0.051	-0.048	0.1	0.101	0.098	0.113	0.109	0.923	0.918	0.827	100
Raking (vanilla)	-0.005	-0.005	0.068	0.074	0.069	0.075	0.069	0.946	0.967	0.996	100
MICE	-0.005	-0.005	0.067	0.065	0.068	0.065	0.068	0.948	0.942	0.998	100
MI-RF	-0.003	-0.002	0.068	0.064	0.068	0.064	0.068	0.948	0.934	0.998	100
IPCW- TMLE-M*	-0.055	-0.056	0.114	0.113	0.109	0.126	0.122	0.923	0.912	0.730	100
IPCW- TMLE-MTO*	-0.055	-0.054	0.109	0.106	0.106	0.119	0.119	0.922	0.908	0.772	100
IPCW-a- TMLE-M*	-0.055	-0.056	0.114	0.113	0.109	0.126	0.123	0.922	0.912	0.733	100
IPCW-a- TMLE-MTO*	-0.055	-0.055	0.11	0.106	0.105	0.119	0.118	0.922	0.908	0.778	100

MNAR: 12% outcome proportion, 80% missingness proportion

Table 41: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.004	0.004	0.06	0.058	0.062	0.058	0.062	0.952	0.956	1.000	100
Complete-	-0.1	-0.106	0.188	0.185	0.192	0.21	0.219	0.912	0.919	0.244	100
case											
Confounded	0.192	0.191	0.059	0.057	0.061	0.201	0.201	0.087	0.095	1.000	100
model											
IPW	-0.093	-0.094	0.227	0.218	0.23	0.237	0.248	0.910	0.935	0.192	100
Raking	-0.086	-0.083	0.098	0.103	0.094	0.135	0.125	0.880	0.860	0.681	100
(vanilla)											
MICE	-0.092	-0.092	0.094	0.094	0.093	0.132	0.131	0.804	0.839	0.729	100
MI-XGB	-0.099	-0.097	0.094	0.101	0.091	0.141	0.133	0.853	0.822	0.645	100
MI-RF	-0.076	-0.076	0.086	0.067	0.084	0.101	0.114	0.742	0.857	0.923	100
IPCW-	-0.098	-0.107	0.267	0.241	0.264	0.26	0.285	0.891	0.942	0.162	100
TMLE-M											
IPCW-	-0.092	-0.098	0.245	0.216	0.245	0.235	0.264	0.882	0.935	0.213	100
TMLE-MTO											

Table 42: Synthetic data MNAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.003	0.003	0.06	0.058	0.062	0.058	0.062	0.956	0.952	1.000	100
Complete-	-0.101	-0.107	0.188	0.185	0.192	0.21	0.22	0.920	0.911	0.244	100
case											
Confounded	0.191	0.190	0.059	0.057	0.061	0.2	0.2	0.096	0.090	1.000	100
model											
IPW	-0.094	-0.095	0.227	0.218	0.23	0.237	0.249	0.934	0.910	0.192	100
Raking	-0.087	-0.084	0.098	0.103	0.094	0.135	0.126	0.856	0.876	0.681	100
(vanilla)											
MICE	-0.094	-0.093	0.094	0.094	0.093	0.133	0.131	0.836	0.802	0.729	100
MI-XGB	-0.1	-0.098	0.094	0.101	0.091	0.142	0.134	0.817	0.851	0.645	100
MI-RF	-0.077	-0.078	0.086	0.067	0.084	0.102	0.115	0.855	0.739	0.923	100
IPCW-	-0.099	-0.108	0.267	0.241	0.264	0.261	0.286	0.942	0.890	0.162	100
TMLE-M											
IPCW-	-0.093	-0.099	0.245	0.216	0.245	0.236	0.264	0.935	0.882	0.213	100
TMLE-MTO											

Table 43: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.269. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.003	0.054	0.053	0.054	0.053	0.054	0.950	0.952	0.999	100
model											
Complete-	-0.082	-0.084	0.167	0.167	0.164	0.186	0.184	0.918	0.925	0.198	100
$case^*$											
Confounded	-0.188	-0.188	0.06	0.061	0.062	0.198	0.198	0.133	0.127	0.266	100
model^*											
IPW*	-0.067	-0.069	0.196	0.19	0.197	0.202	0.209	0.922	0.936	0.178	100
Raking	-0.468	-0.468	0.098	0.105	0.1	0.479	0.479	0.006	0.003	0.478	100
(vanilla)*											
MICE*	-0.464	-0.465	0.091	0.087	0.091	0.472	0.474	0.013	0.002	0.627	100
MI-RF*	-0.483	-0.483	0.082	0.072	0.082	0.488	0.49	0.000	0.000	0.814	100
IPCW-	-0.102	-0.114	0.242	0.212	0.23	0.235	0.257	0.879	0.936	0.122	100
TMLE-M											
IPCW-	-0.1	-0.110	0.209	0.185	0.206	0.21	0.234	0.870	0.927	0.168	100
TMLE-MTO											
IPCW-a-	-0.102	-0.116	0.241	0.211	0.228	0.235	0.256	0.880	0.937	0.125	100
TMLE-M											
IPCW-a-	-0.1	-0.107	0.2	0.177	0.199	0.204	0.226	0.863	0.924	0.181	100
TMLE-MTO											

Table 44: Synthetic data MNAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.314. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.002	0.059	0.06	0.059	0.06	0.059	0.950	0.954	1.000	100
model											
Complete-	-0.127	-0.130	0.167	0.167	0.164	0.209	0.209	0.881	0.876	0.198	100
case											
Confounded	-0.233	-0.233	0.06	0.061	0.062	0.241	0.241	0.024	0.025	0.266	100
model											
IPW	-0.112	-0.114	0.196	0.19	0.197	0.221	0.228	0.912	0.882	0.178	100
Raking	-0.513	-0.513	0.098	0.105	0.1	0.524	0.523	0.000	0.002	0.478	100
(vanilla)											
MICE	-0.51	-0.510	0.091	0.087	0.091	0.517	0.519	0.000	0.008	0.627	100
MI-RF	-0.528	-0.528	0.082	0.072	0.082	0.533	0.534	0.000	0.000	0.814	100
IPCW-	-0.147	-0.159	0.242	0.212	0.23	0.258	0.28	0.917	0.836	0.122	100
$TMLE-M^*$											
IPCW-	-0.145	-0.156	0.209	0.185	0.206	0.235	0.259	0.896	0.820	0.168	100
$TMLE-MTO^*$											
IPCW-a-	-0.148	-0.161	0.241	0.211	0.228	0.258	0.279	0.916	0.834	0.125	100
$TMLE-M^*$											
IPCW-a-	-0.145	-0.152	0.2	0.177	0.199	0.229	0.25	0.887	0.818	0.181	100
$TMLE-MTO^*$											

Table 45: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.001	0.057	0.058	0.057	0.058	0.057	0.952	0.949	1.000	100
Complete- case	-0.024	-0.022	0.191	0.193	0.194	0.194	0.196	0.954	0.952	0.353	100
Confounded model	0.19	0.190	0.056	0.057	0.056	0.198	0.198	0.081	0.075	1.000	100
IPW	-0.025	-0.025	0.223	0.222	0.218	0.223	0.219	0.946	0.946	0.272	100
Raking	-0.004	-0.003	0.091	0.1	0.087	0.1	0.087	0.964	0.946	0.922	100
(vanilla)											
MICE	-0.007	-0.007	0.078	0.078	0.079	0.078	0.079	0.946	0.948	0.980	100
MI-XGB	0.007	0.008	0.091	0.084	0.088	0.084	0.089	0.920	0.950	0.949	100
MI-RF	0.038	0.039	0.081	0.067	0.081	0.077	0.09	0.858	0.924	0.998	100
IPCW-	-0.039	-0.042	0.252	0.239	0.244	0.242	0.248	0.930	0.948	0.229	100
TMLE-M											
IPCW-	-0.032	-0.035	0.239	0.219	0.231	0.221	0.234	0.922	0.948	0.283	100
TMLE-MTO											
IPCW-a-	-0.039	-0.042	0.252	0.239	0.241	0.243	0.244	0.928	0.951	0.229	100
TMLE-M											
IPCW-a- TMLE-MTO	-0.032	-0.035	0.239	0.218	0.228	0.22	0.231	0.919	0.950	0.288	100

Table 46: Synthetic data MNAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0	0.000	0.057	0.058	0.057	0.058	0.057	0.950	0.952	1.000	100
Complete- case	-0.025	-0.023	0.191	0.193	0.194	0.194	0.196	0.952	0.954	0.353	100
Confounded model	0.189	0.189	0.056	0.057	0.056	0.197	0.197	0.078	0.084	1.000	100
IPW	-0.026	-0.026	0.223	0.222	0.218	0.223	0.219	0.946	0.945	0.272	100
Raking (vanilla)	-0.006	-0.004	0.091	0.1	0.087	0.1	0.087	0.947	0.966	0.922	100
MICE	-0.008	-0.008	0.078	0.078	0.079	0.078	0.08	0.947	0.946	0.980	100
MI-XGB	0.006	0.007	0.091	0.084	0.088	0.084	0.089	0.950	0.921	0.949	100
MI-RF	0.037	0.038	0.081	0.067	0.081	0.077	0.089	0.926	0.860	0.998	100
IPCW- TMLE-M	-0.04	-0.044	0.252	0.239	0.244	0.243	0.248	0.949	0.929	0.229	100
IPCW- TMLE-MTO	-0.034	-0.036	0.239	0.219	0.231	0.222	0.234	0.948	0.922	0.283	100
IPCW-a- TMLE-M	-0.04	-0.043	0.252	0.239	0.241	0.243	0.245	0.950	0.927	0.229	100
IPCW-a- TMLE-MTO	-0.033	-0.036	0.239	0.218	0.228	0.22	0.231	0.950	0.919	0.288	100

Table 47: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.339. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.002	0.065	0.063	0.067	0.063	0.067	0.950	0.955	1.000	100
model											
Complete-	-0.031	-0.028	0.201	0.203	0.195	0.205	0.197	0.953	0.946	0.327	100
case^*											
Confounded	0.194	0.194	0.062	0.06	0.064	0.203	0.204	0.110	0.122	1.000	100
model^*											
IPW*	-0.033	-0.033	0.232	0.232	0.228	0.234	0.23	0.938	0.942	0.250	100
Raking	-0.005	-0.006	0.094	0.106	0.096	0.106	0.096	0.973	0.952	0.902	100
(vanilla)*											
MICE*	-0.008	-0.011	0.084	0.082	0.084	0.082	0.085	0.943	0.951	0.975	100
MI-XGB*	0.002	0.002	0.089	0.083	0.09	0.083	0.09	0.928	0.952	0.970	100
MI-RF*	0.043	0.043	0.086	0.071	0.087	0.083	0.097	0.854	0.922	0.997	100
IPCW-	-0.046	-0.048	0.267	0.25	0.262	0.255	0.266	0.927	0.946	0.212	100
TMLE-M											
IPCW-	-0.039	-0.039	0.251	0.228	0.243	0.232	0.246	0.912	0.944	0.276	100
TMLE-MTO											
IPCW-a-	-0.046	-0.050	0.267	0.25	0.26	0.255	0.265	0.928	0.946	0.214	100
TMLE-M											
IPCW-a-	-0.04	-0.038	0.249	0.227	0.239	0.23	0.242	0.915	0.944	0.274	100
TMLE-MTO											

Table 48: Synthetic data MNAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.339. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.002	0.001	0.063	0.061	0.065	0.061	0.065	0.957	0.949	0.999	100
Complete- case	-0.03	-0.028	0.201	0.203	0.195	0.205	0.197	0.946	0.953	0.327	100
Confounded model	0.194	0.194	0.062	0.06	0.064	0.203	0.204	0.122	0.110	1.000	100
IPW	-0.033	-0.033	0.232	0.232	0.228	0.234	0.23	0.942	0.938	0.250	100
Raking (vanilla)	-0.005	-0.006	0.094	0.106	0.096	0.106	0.096	0.952	0.973	0.902	100
MICE	-0.008	-0.011	0.084	0.082	0.084	0.082	0.085	0.951	0.943	0.975	100
MI-XGB	0.002	0.002	0.089	0.083	0.09	0.083	0.09	0.952	0.928	0.970	100
MI-RF	0.043	0.043	0.086	0.071	0.087	0.083	0.097	0.922	0.854	0.997	100
IPCW- TMLE-M*	-0.046	-0.048	0.267	0.25	0.262	0.255	0.266	0.946	0.927	0.212	100
IPCW- TMLE-MTO*	-0.039	-0.039	0.251	0.228	0.243	0.232	0.246	0.944	0.912	0.276	100
IPCW-a- TMLE-M*	-0.046	-0.050	0.267	0.25	0.26	0.255	0.265	0.946	0.928	0.214	100
IPCW-a- TMLE-MTO*	-0.04	-0.037	0.249	0.227	0.239	0.23	0.242	0.944	0.915	0.274	100

MNAR: 5% outcome proportion, 40% missingness proportion

Table 49: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.374. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	-0.001	-0.001	0.091	0.095	0.089	0.095	0.089	0.960	0.952	0.984	100
Complete-	-0.124	-0.124	0.15	0.154	0.153	0.198	0.197	0.870	0.865	0.367	100
case											
Confounded	0.211	0.209	0.088	0.093	0.087	0.23	0.226	0.373	0.330	1.000	100
model											
IPW	-0.129	-0.128	0.162	0.163	0.16	0.208	0.205	0.865	0.866	0.326	100
Raking	-0.106	-0.108	0.103	0.119	0.101	0.159	0.148	0.890	0.824	0.627	100
(vanilla)											
MICE	-0.108	-0.109	0.102	0.104	0.1	0.15	0.148	0.823	0.812	0.728	100
MI-XGB	-0.107	-0.108	0.103	0.116	0.103	0.157	0.149	0.884	0.816	0.648	100
MI-RF	-0.098	-0.098	0.1	0.1	0.099	0.141	0.139	0.830	0.832	0.776	100
IPCW-	-0.132	-0.135	0.184	0.181	0.182	0.224	0.226	0.865	0.887	0.255	100
TMLE-M											
IPCW-	-0.129	-0.130	0.179	0.169	0.173	0.212	0.216	0.855	0.884	0.301	100
TMLE-MTO											

Table 50: Synthetic data MNAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.004	0.004	0.091	0.095	0.089	0.095	0.089	0.952	0.961	0.984	100
Complete- case	-0.119	-0.119	0.15	0.154	0.153	0.195	0.193	0.872	0.877	0.367	100
Confounded model	0.216	0.214	0.088	0.093	0.087	0.235	0.231	0.308	0.352	1.000	100
IPW	-0.124	-0.123	0.162	0.163	0.16	0.205	0.202	0.874	0.872	0.326	100
Raking	-0.101	-0.103	0.103	0.119	0.101	0.156	0.145	0.836	0.903	0.627	100
(vanilla)											
MICE	-0.103	-0.104	0.102	0.104	0.1	0.146	0.145	0.833	0.843	0.728	100
MI-XGB	-0.102	-0.103	0.103	0.116	0.103	0.154	0.145	0.833	0.893	0.648	100
MI-RF	-0.093	-0.092	0.1	0.1	0.099	0.137	0.136	0.846	0.847	0.776	100
IPCW-	-0.126	-0.130	0.184	0.181	0.182	0.221	0.223	0.892	0.872	0.255	100
TMLE-M											
IPCW-	-0.124	-0.124	0.179	0.169	0.173	0.209	0.213	0.890	0.860	0.301	100
TMLE-MTO											

Table 51: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.281. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.004	0.081	0.081	0.081	0.081	0.081	0.946	0.947	0.932	100
model											
Complete-	-0.064	-0.067	0.152	0.153	0.148	0.166	0.162	0.933	0.931	0.283	100
case^*											
Confounded	-0.256	-0.253	0.091	0.092	0.091	0.272	0.269	0.196	0.194	0.058	100
model^*											
IPW*	-0.058	-0.058	0.158	0.159	0.154	0.169	0.165	0.938	0.939	0.280	100
Raking	-0.454	-0.454	0.109	0.128	0.11	0.471	0.467	0.036	0.014	0.238	100
$(vanilla)^*$											
MICE*	-0.478	-0.478	0.099	0.1	0.098	0.489	0.488	0.003	0.001	0.507	100
MI-RF*	-0.461	-0.459	0.101	0.098	0.1	0.472	0.47	0.002	0.002	0.451	100
IPCW-	-0.103	-0.108	0.193	0.186	0.184	0.213	0.213	0.885	0.920	0.142	100
TMLE-M											
IPCW-	-0.075	-0.079	0.17	0.166	0.167	0.182	0.185	0.914	0.926	0.226	100
TMLE-MTO											
IPCW-a-	-0.103	-0.108	0.193	0.186	0.183	0.213	0.213	0.886	0.917	0.142	100
TMLE-M											
IPCW-a-	-0.072	-0.076	0.159	0.154	0.153	0.17	0.171	0.907	0.927	0.267	100
TMLE-MTO											
r-IPCW-	-0.002	0.001	0.184	0.167	0.179	0.167	0.179	0.926	0.952	0.394	100
TMLE-MTO											

Table 52: Synthetic data MNAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.349. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.006	-0.007	0.088	0.089	0.088	0.089	0.089	0.948	0.953	0.963	100
model											
Complete-	-0.132	-0.134	0.152	0.153	0.148	0.202	0.2	0.868	0.865	0.283	100
case											
Confounded	-0.324	-0.321	0.091	0.092	0.091	0.337	0.333	0.050	0.051	0.058	100
model											
IPW	-0.125	-0.126	0.158	0.159	0.154	0.202	0.199	0.880	0.870	0.280	100
Raking	-0.521	-0.522	0.109	0.128	0.11	0.537	0.533	0.002	0.009	0.238	100
(vanilla)											
MICE	-0.546	-0.546	0.099	0.1	0.098	0.555	0.554	0.000	0.000	0.507	100
MI-RF	-0.529	-0.527	0.101	0.098	0.1	0.538	0.536	0.000	0.000	0.451	100
IPCW-	-0.171	-0.176	0.193	0.186	0.184	0.253	0.255	0.858	0.814	0.142	100
$TMLE-M^*$											
IPCW-	-0.143	-0.147	0.17	0.166	0.167	0.219	0.222	0.870	0.836	0.226	100
$TMLE-MTO^*$											
IPCW-a-	-0.171	-0.176	0.193	0.186	0.183	0.253	0.254	0.857	0.816	0.142	100
$TMLE-M^*$											
IPCW-a-	-0.14	-0.144	0.159	0.154	0.153	0.208	0.21	0.866	0.829	0.267	100
$TMLE-MTO^*$											
r-IPCW-	-0.069	-0.067	0.184	0.167	0.179	0.181	0.191	0.930	0.896	0.394	100
$TMLE-MTO^*$											

Table 53: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.374. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	-0.001	-0.001	0.096	0.095	0.096	0.095	0.096	0.946	0.950	0.975	100
Complete- case	-0.062	-0.065	0.152	0.149	0.148	0.162	0.162	0.925	0.934	0.542	100
Confounded model	0.21	0.210	0.094	0.093	0.095	0.23	0.23	0.380	0.394	1.000	100
IPW	-0.065	-0.068	0.156	0.155	0.155	0.168	0.169	0.919	0.926	0.511	100
Raking (vanilla)	-0.007	-0.007	0.104	0.119	0.103	0.119	0.103	0.976	0.949	0.904	100
MICE	-0.007	-0.009	0.102	0.101	0.103	0.101	0.103	0.946	0.947	0.953	100
MI-RF	0.015	0.015	0.103	0.1	0.103	0.101	0.104	0.944	0.948	0.968	100
IPCW- TMLE-M	-0.07	-0.072	0.176	0.171	0.175	0.185	0.19	0.920	0.932	0.419	100
IPCW- TMLE-MTO	-0.069	-0.073	0.171	0.162	0.168	0.176	0.183	0.912	0.929	0.465	100
IPCW-a- TMLE-M	-0.07	-0.073	0.176	0.171	0.176	0.185	0.19	0.921	0.934	0.420	100
IPCW-a- TMLE-MTO	-0.069	-0.073	0.17	0.162	0.169	0.176	0.184	0.910	0.930	0.466	100
r-IPCW- TMLE-MTO	-0.071	-0.075	0.171	0.162	0.169	0.177	0.184	0.909	0.928	0.459	100

Table 54: Synthetic data MNAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.004	0.004	0.096	0.095	0.096	0.095	0.096	0.950	0.950	0.975	100
model											
Complete-	-0.057	-0.060	0.152	0.149	0.148	0.16	0.16	0.938	0.929	0.542	100
case											
Confounded	0.215	0.215	0.094	0.093	0.095	0.234	0.235	0.371	0.363	1.000	100
model											
IPW	-0.06	-0.063	0.156	0.155	0.155	0.166	0.167	0.931	0.925	0.511	100
Raking	-0.002	-0.001	0.104	0.119	0.103	0.119	0.103	0.950	0.977	0.904	100
(vanilla)											
MICE	-0.002	-0.003	0.102	0.101	0.103	0.101	0.103	0.950	0.950	0.953	100
MI-RF	0.021	0.020	0.103	0.1	0.103	0.102	0.105	0.946	0.940	0.968	100
IPCW-	-0.065	-0.066	0.176	0.171	0.175	0.183	0.188	0.935	0.922	0.419	100
TMLE-M											
IPCW-	-0.064	-0.068	0.171	0.162	0.168	0.174	0.181	0.932	0.915	0.465	100
TMLE-MTO											
IPCW-a-	-0.065	-0.068	0.176	0.171	0.176	0.183	0.188	0.935	0.923	0.420	100
TMLE-M											
IPCW-a-	-0.064	-0.068	0.17	0.162	0.169	0.174	0.182	0.934	0.913	0.466	100
TMLE-MTO											
r-IPCW-	-0.066	-0.070	0.171	0.162	0.169	0.175	0.182	0.930	0.913	0.459	100
TMLE-MTO											

Table 55: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.378. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0	-0.002	0.103	0.106	0.101	0.106	0.101	0.958	0.951	0.957	100
Complete- case*	-0.06	-0.058	0.161	0.162	0.16	0.172	0.17	0.930	0.932	0.510	100
Confounded model*	0.214	0.212	0.097	0.101	0.095	0.237	0.232	0.440	0.406	1.000	100
IPW^*	-0.061	-0.060	0.169	0.168	0.166	0.178	0.176	0.923	0.931	0.478	100
Raking (vanilla)*	-0.005	-0.004	0.108	0.129	0.109	0.129	0.109	0.980	0.952	0.870	100
MICE*	-0.005	-0.006	0.106	0.109	0.104	0.109	0.104	0.956	0.949	0.940	100
MI-RF*	0.024	0.023	0.106	0.108	0.106	0.11	0.108	0.945	0.941	0.966	100
IPCW- TMLE-M	-0.068	-0.067	0.19	0.184	0.189	0.196	0.201	0.922	0.935	0.396	100
IPCW- TMLE-MTO	-0.067	-0.065	0.185	0.174	0.181	0.187	0.192	0.914	0.932	0.439	100
IPCW-a- TMLE-M	-0.068	-0.068	0.19	0.184	0.188	0.196	0.2	0.920	0.936	0.397	100
IPCW-a- TMLE-MTO	-0.067	-0.067	0.185	0.174	0.183	0.186	0.195	0.910	0.932	0.439	100
r-IPCW- TMLE-MTO	-0.069	-0.066	0.184	0.174	0.182	0.187	0.194	0.912	0.932	0.430	100

Table 56: Synthetic data MNAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.377. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.000	0.1	0.103	0.098	0.103	0.098	0.952	0.958	0.966	100
Complete- case	-0.059	-0.057	0.161	0.162	0.16	0.172	0.17	0.933	0.931	0.510	100
Confounded model	0.215	0.213	0.097	0.101	0.095	0.238	0.233	0.401	0.434	1.000	100
IPW	-0.06	-0.059	0.169	0.168	0.166	0.178	0.176	0.932	0.924	0.478	100
Raking (vanilla)	-0.004	-0.003	0.108	0.129	0.109	0.129	0.109	0.951	0.981	0.870	100
MICE	-0.004	-0.005	0.106	0.109	0.104	0.109	0.104	0.948	0.956	0.940	100
MI-RF	0.025	0.024	0.106	0.108	0.106	0.111	0.108	0.942	0.945	0.966	100
IPCW- TMLE-M*	-0.067	-0.066	0.19	0.184	0.189	0.195	0.201	0.935	0.923	0.396	100
IPCW- TMLE-MTO*	-0.066	-0.064	0.185	0.174	0.181	0.186	0.192	0.932	0.914	0.439	100
IPCW-a- TMLE-M*	-0.067	-0.066	0.19	0.184	0.188	0.195	0.2	0.938	0.920	0.397	100
IPCW-a- TMLE-MTO*	-0.066	-0.066	0.185	0.174	0.183	0.186	0.195	0.934	0.911	0.439	100
r-IPCW- TMLE-MTO*	-0.068	-0.065	0.184	0.174	0.182	0.187	0.194	0.932	0.914	0.430	100

MNAR: 5% outcome proportion, 80% missingness proportion

Table 57: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.374. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	-0.001	-0.002	0.096	0.095	0.097	0.095	0.097	0.955	0.954	0.977	100
Complete-	-0.111	-0.115	0.316	0.3	0.311	0.32	0.332	0.915	0.932	0.135	100
case											
Confounded	0.21	0.210	0.093	0.093	0.095	0.23	0.23	0.394	0.399	1.000	100
model											
IPW	-0.109	-0.121	0.372	0.349	0.373	0.366	0.392	0.911	0.942	0.113	100
Raking	-0.105	-0.104	0.159	0.171	0.16	0.201	0.191	0.922	0.902	0.356	100
(vanilla)											
MICE	-0.111	-0.107	0.146	0.147	0.144	0.184	0.18	0.865	0.875	0.464	100
MI-XGB	-0.093	-0.091	0.149	0.14	0.148	0.168	0.174	0.886	0.900	0.536	100
MI-RF	-0.028	-0.027	0.133	0.109	0.137	0.113	0.14	0.884	0.946	0.832	100
IPCW-	-0.127	-0.142	0.419	0.367	0.403	0.388	0.427	0.894	0.944	0.107	100
TMLE-M											
IPCW-	-0.114	-0.120	0.389	0.335	0.375	0.354	0.394	0.890	0.942	0.140	100
TMLE-MTO											

Table 58: Synthetic data MNAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-value scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.004	0.003	0.096	0.095	0.097	0.095	0.097	0.954	0.955	0.977	100
Complete-	-0.106	-0.110	0.316	0.3	0.311	0.318	0.33	0.933	0.917	0.135	100
case											
Confounded	0.215	0.215	0.093	0.093	0.095	0.235	0.235	0.376	0.370	1.000	100
model											
IPW	-0.104	-0.116	0.372	0.349	0.373	0.364	0.391	0.942	0.913	0.113	100
Raking	-0.1	-0.099	0.159	0.171	0.16	0.198	0.188	0.906	0.928	0.356	100
(vanilla)											
MICE	-0.106	-0.102	0.146	0.147	0.144	0.181	0.177	0.881	0.874	0.464	100
MI-XGB	-0.088	-0.086	0.149	0.14	0.148	0.165	0.171	0.903	0.892	0.536	100
MI-RF	-0.023	-0.022	0.133	0.109	0.137	0.112	0.139	0.948	0.890	0.832	100
IPCW-	-0.122	-0.137	0.419	0.367	0.403	0.387	0.426	0.945	0.896	0.107	100
TMLE-M											
IPCW-	-0.108	-0.115	0.389	0.335	0.375	0.352	0.392	0.944	0.892	0.140	100
TMLE-MTO											

Table 59: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.281. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.003	0.002	0.084	0.081	0.083	0.081	0.083	0.938	0.944	0.931	100
model											
Complete-	-0.057	-0.063	0.248	0.246	0.244	0.252	0.252	0.944	0.947	0.136	100
$case^*$											
Confounded	-0.256	-0.255	0.093	0.092	0.092	0.272	0.271	0.203	0.207	0.065	100
$model^*$											
IPW*	-0.051	-0.059	0.285	0.275	0.275	0.28	0.281	0.928	0.946	0.116	100
Raking	-0.63	-0.632	0.154	0.163	0.147	0.651	0.649	0.039	0.019	0.599	100
(vanilla)*											
MICE*	-0.66	-0.662	0.132	0.124	0.135	0.672	0.676	0.006	0.002	0.832	100
MI-RF*	-0.621	-0.624	0.119	0.105	0.119	0.63	0.635	0.000	0.000	0.868	100
IPCW-	-0.103	-0.125	0.32	0.29	0.297	0.308	0.322	0.902	0.939	0.098	100
TMLE-M											
IPCW-	-0.097	-0.102	0.295	0.264	0.28	0.281	0.298	0.897	0.940	0.121	100
TMLE-MTO											
IPCW-a-	-0.102	-0.123	0.319	0.29	0.296	0.307	0.321	0.902	0.940	0.094	100
TMLE-M											
IPCW-a-	-0.093	-0.099	0.285	0.255	0.269	0.271	0.286	0.895	0.934	0.124	100
TMLE-MTO											
r-IPCW-	-0.08	-0.090	0.307	0.267	0.286	0.279	0.3	0.896	0.946	0.138	100
TMLE-MTO											

Table 60: Synthetic data MNAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the complex outcome and MNAR-value scenario. The value of the estimand is 0.349. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.005	-0.006	0.091	0.089	0.09	0.089	0.091	0.949	0.946	0.971	100
model											
Complete-	-0.124	-0.131	0.248	0.246	0.244	0.275	0.277	0.928	0.918	0.136	100
case											
Confounded	-0.323	-0.323	0.093	0.092	0.092	0.336	0.336	0.065	0.062	0.065	100
model											
IPW	-0.119	-0.126	0.285	0.275	0.275	0.3	0.302	0.927	0.904	0.116	100
Raking	-0.698	-0.700	0.154	0.163	0.147	0.717	0.715	0.008	0.023	0.599	100
(vanilla)											
MICE	-0.728	-0.730	0.132	0.124	0.135	0.738	0.742	0.000	0.004	0.832	100
MI-RF	-0.689	-0.691	0.119	0.105	0.119	0.697	0.702	0.000	0.000	0.868	100
IPCW-	-0.171	-0.193	0.32	0.29	0.297	0.337	0.354	0.919	0.872	0.098	100
$TMLE-M^*$											
IPCW-	-0.164	-0.169	0.295	0.264	0.28	0.311	0.327	0.915	0.862	0.121	100
$TMLE-MTO^*$											
IPCW-a-	-0.17	-0.190	0.319	0.29	0.296	0.336	0.352	0.920	0.873	0.094	100
$TMLE-M^*$											
IPCW-a-	-0.161	-0.166	0.285	0.255	0.269	0.301	0.316	0.914	0.862	0.124	100
$TMLE-MTO^*$											
r-IPCW-	-0.147	-0.158	0.307	0.267	0.286	0.305	0.327	0.927	0.858	0.138	100
$TMLE-MTO^*$											

Table 61: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.374. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.004	0.097	0.095	0.097	0.095	0.097	0.951	0.952	0.978	100
model											
Complete-	-0.044	-0.050	0.32	0.313	0.313	0.316	0.317	0.947	0.954	0.179	100
case											
Confounded	0.214	0.215	0.094	0.093	0.096	0.233	0.235	0.370	0.384	1.000	100
model											
IPW	-0.038	-0.048	0.372	0.354	0.362	0.356	0.366	0.936	0.951	0.154	100
Raking	-0.006	-0.005	0.146	0.17	0.144	0.17	0.144	0.973	0.942	0.600	100
(vanilla)											
MICE	-0.008	-0.006	0.127	0.126	0.125	0.126	0.125	0.944	0.952	0.814	100
MI-RF	0.104	0.110	0.114	0.106	0.112	0.148	0.158	0.815	0.855	0.986	100
IPCW-	-0.05	-0.071	0.41	0.371	0.395	0.374	0.401	0.924	0.944	0.150	100
TMLE-M											
IPCW-	-0.041	-0.063	0.381	0.341	0.37	0.344	0.376	0.916	0.946	0.190	100
TMLE-MTO											
IPCW-a-	-0.05	-0.077	0.409	0.371	0.398	0.374	0.406	0.924	0.947	0.153	100
TMLE-M											
IPCW-a-	-0.04	-0.056	0.377	0.338	0.365	0.341	0.369	0.919	0.947	0.189	100
TMLE-MTO											
r-IPCW-	-0.044	-0.066	0.384	0.343	0.381	0.345	0.387	0.915	0.947	0.184	100
TMLE-MTO											

Table 62: Synthetic data MNAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome and MNAR-unobserved scenario. The value of the estimand is 0.369. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.007	0.009	0.097	0.095	0.097	0.096	0.097	0.950	0.951	0.978	100
model											
Complete-	-0.039	-0.045	0.32	0.313	0.313	0.315	0.316	0.955	0.948	0.179	100
case											
Confounded	0.219	0.220	0.094	0.093	0.096	0.238	0.24	0.358	0.355	1.000	100
model											
IPW	-0.033	-0.043	0.372	0.354	0.362	0.356	0.365	0.951	0.937	0.154	100
Raking	-0.001	0.000	0.146	0.17	0.144	0.17	0.144	0.943	0.973	0.600	100
(vanilla)											
MICE	-0.003	-0.001	0.127	0.126	0.125	0.126	0.125	0.953	0.946	0.814	100
MI-RF	0.109	0.116	0.114	0.106	0.112	0.152	0.161	0.845	0.802	0.986	100
IPCW-	-0.045	-0.066	0.41	0.371	0.395	0.374	0.401	0.944	0.924	0.150	100
TMLE-M											
IPCW-	-0.036	-0.058	0.381	0.341	0.37	0.343	0.375	0.945	0.917	0.190	100
TMLE-MTO											
IPCW-a-	-0.045	-0.072	0.409	0.371	0.398	0.374	0.405	0.946	0.924	0.153	100
TMLE-M											
IPCW-a-	-0.035	-0.051	0.377	0.338	0.365	0.34	0.368	0.947	0.921	0.189	100
TMLE-MTO											
r-IPCW-	-0.039	-0.061	0.384	0.343	0.381	0.345	0.386	0.947	0.917	0.184	100
TMLE-MTO											

Table 63: Synthetic data MNAR simulation: oracle marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.378. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0	-0.001	0.106	0.106	0.107	0.106	0.107	0.952	0.950	0.949	100
model											
Complete-	-0.034	-0.043	0.347	0.34	0.338	0.341	0.341	0.945	0.946	0.168	100
case^*											
Confounded	0.214	0.211	0.1	0.101	0.101	0.236	0.233	0.436	0.442	1.000	100
model^*											
IPW*	-0.034	-0.040	0.404	0.384	0.398	0.385	0.4	0.931	0.951	0.142	100
Raking	-0.005	-0.004	0.161	0.186	0.159	0.186	0.159	0.974	0.946	0.532	100
$(vanilla)^*$											
MICE*	-0.006	-0.005	0.138	0.136	0.142	0.136	0.142	0.944	0.948	0.768	100
MI-XGB*	0.053	0.055	0.14	0.126	0.145	0.137	0.155	0.892	0.937	0.890	100
MI-RF*	0.117	0.117	0.12	0.114	0.121	0.163	0.168	0.803	0.830	0.985	100
IPCW-	-0.059	-0.068	0.442	0.397	0.428	0.401	0.433	0.918	0.948	0.135	100
TMLE-M											
IPCW-	-0.043	-0.043	0.415	0.368	0.395	0.37	0.397	0.914	0.947	0.166	100
TMLE-MTO											
IPCW-a-	-0.059	-0.065	0.442	0.397	0.429	0.401	0.433	0.915	0.947	0.133	100
TMLE-M											
IPCW-a-	-0.04	-0.042	0.41	0.364	0.394	0.366	0.397	0.918	0.948	0.168	100
TMLE-MTO											

Table 64: Synthetic data MNAR simulation: census marginal relative risk (mRR), 5% outcome proportion, 80% missing proportion. Comparing estimators under the simple outcome (unobserved covariate) and MNAR-unobserved scenario. The value of the estimand is 0.377. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.000	0.103	0.103	0.102	0.103	0.102	0.950	0.950	0.956	100
Complete- case	-0.033	-0.042	0.347	0.34	0.338	0.341	0.341	0.946	0.945	0.168	100
Confounded model	0.215	0.212	0.1	0.101	0.101	0.237	0.234	0.440	0.432	1.000	100
IPW	-0.033	-0.039	0.404	0.384	0.398	0.385	0.4	0.951	0.932	0.142	100
Raking (vanilla)	-0.004	-0.003	0.161	0.186	0.159	0.186	0.159	0.946	0.973	0.532	100
MICE	-0.005	-0.004	0.138	0.136	0.142	0.136	0.142	0.949	0.945	0.768	100
MI-XGB	0.054	0.056	0.14	0.126	0.145	0.137	0.156	0.935	0.891	0.890	100
MI-RF	0.118	0.118	0.12	0.114	0.121	0.164	0.169	0.829	0.800	0.985	100
IPCW- TMLE-M*	-0.058	-0.067	0.442	0.397	0.428	0.401	0.433	0.948	0.918	0.135	100
IPCW- TMLE-MTO*	-0.042	-0.042	0.415	0.368	0.395	0.37	0.397	0.947	0.914	0.166	100
IPCW-a- TMLE-M*	-0.058	-0.064	0.442	0.397	0.429	0.401	0.433	0.948	0.915	0.133	100
IPCW-a- TMLE-MTO*	-0.039	-0.041	0.41	0.364	0.394	0.366	0.397	0.948	0.918	0.168	100



Table 65: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (no treatment effect) and simple MAR (no dependence on Y) scenario. The value of the estimand is 0. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.003	-0.003	0.064	0.064	0.065	0.064	0.065	0.951	0.949	0.049	100
model											
Complete-	-0.003	-0.003	0.085	0.085	0.085	0.085	0.085	0.944	0.945	0.056	100
case											
Confounded	0.193	0.193	0.063	0.063	0.065	0.203	0.204	0.139	0.141	0.862	100
model											
IPW	-0.004	-0.004	0.098	0.097	0.098	0.098	0.098	0.944	0.949	0.056	100
Raking	-0.002	-0.004	0.07	0.069	0.069	0.069	0.069	0.948	0.950	0.052	100
(vanilla)											
MICE	-0.002	-0.003	0.067	0.067	0.067	0.067	0.067	0.948	0.952	0.052	100
MI-XGB	-0.006	-0.006	0.069	0.069	0.07	0.07	0.071	0.948	0.946	0.052	100
MI-RF	0.007	0.006	0.068	0.067	0.069	0.068	0.069	0.946	0.948	0.054	100
IPCW-	-0.007	-0.006	0.121	0.115	0.123	0.115	0.123	0.938	0.949	0.062	100
TMLE-M											
IPCW-	-0.005	-0.004	0.112	0.104	0.112	0.104	0.112	0.934	0.950	0.067	100
TMLE-MTO											
IPCW-a-	-0.007	-0.006	0.121	0.115	0.123	0.115	0.123	0.939	0.950	0.061	100
TMLE-M											
IPCW-a-	-0.005	-0.005	0.111	0.103	0.109	0.103	0.109	0.931	0.949	0.069	100
TMLE-MTO											

Table 66: Synthetic data MAR simulation: census marginal relative risk (mRR), 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 0.004. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	-0.006	-0.007	0.064	0.064	0.065	0.064	0.065	0.946	0.949	0.049	100
Complete- case	-0.007	-0.007	0.085	0.085	0.085	0.085	0.085	0.944	0.945	0.056	100
Confounded model	0.189	0.189	0.063	0.063	0.065	0.199	0.2	0.159	0.156	0.862	100
IPW	-0.008	-0.008	0.098	0.097	0.098	0.098	0.098	0.949	0.943	0.056	100
Raking (vanilla)	-0.006	-0.008	0.07	0.069	0.069	0.069	0.069	0.949	0.946	0.052	100
MICE	-0.006	-0.007	0.067	0.067	0.067	0.067	0.067	0.949	0.945	0.052	100
MI-XGB	-0.009	-0.009	0.069	0.069	0.07	0.07	0.071	0.943	0.945	0.052	100
MI-RF	0.003	0.003	0.068	0.067	0.069	0.067	0.069	0.948	0.946	0.054	100
IPCW- TMLE-M	-0.011	-0.010	0.121	0.115	0.123	0.116	0.123	0.950	0.938	0.062	100
IPCW- TMLE-MTO	-0.009	-0.008	0.112	0.104	0.112	0.105	0.112	0.949	0.932	0.067	100
IPCW-a- TMLE-M	-0.011	-0.010	0.121	0.115	0.123	0.115	0.123	0.950	0.936	0.061	100
IPCW-a- TMLE-MTO	-0.009	-0.009	0.111	0.103	0.109	0.104	0.109	0.948	0.930	0.069	100

Table 67: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome (no treatment effect) and simple MAR scenario. The value of the estimand is 0. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	-0.001	0.000	0.064	0.064	0.064	0.064	0.064	0.945	0.944	0.055	100
Complete-	-0.177	-0.176	0.119	0.117	0.12	0.212	0.213	0.665	0.680	0.335	100
case											
Confounded	0.194	0.195	0.063	0.063	0.063	0.204	0.205	0.134	0.132	0.868	100
model											
IPW	-0.007	-0.006	0.122	0.121	0.123	0.121	0.123	0.945	0.952	0.054	100
Raking	-0.001	0.000	0.07	0.071	0.07	0.071	0.07	0.951	0.948	0.049	100
(vanilla)											
MICE	0	0.001	0.068	0.069	0.068	0.069	0.068	0.950	0.947	0.050	100
MI-XGB	-0.003	-0.001	0.07	0.07	0.069	0.07	0.069	0.952	0.949	0.047	100
MI-RF	0.01	0.013	0.07	0.068	0.07	0.069	0.071	0.942	0.948	0.058	100
IPCW-	-0.027	-0.025	0.144	0.14	0.144	0.142	0.147	0.941	0.946	0.058	100
TMLE-M											
IPCW-	-0.032	-0.030	0.135	0.129	0.139	0.133	0.142	0.935	0.946	0.065	100
TMLE-MTO											

Table 68: Synthetic data MAR simulation: census marginal relative risk (mRR), 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 0.004. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	-0.005	-0.004	0.064	0.064	0.064	0.064	0.064	0.944	0.944	0.055	100
Complete-	-0.181	-0.180	0.119	0.117	0.12	0.215	0.216	0.669	0.654	0.335	100
case											
Confounded	0.19	0.191	0.063	0.063	0.063	0.2	0.201	0.149	0.146	0.868	100
model											
IPW	-0.011	-0.010	0.122	0.121	0.123	0.121	0.123	0.949	0.945	0.054	100
Raking	-0.005	-0.004	0.07	0.071	0.07	0.071	0.07	0.950	0.952	0.049	100
(vanilla)											
MICE	-0.004	-0.003	0.068	0.069	0.068	0.069	0.068	0.947	0.951	0.050	100
MI-XGB	-0.007	-0.005	0.07	0.07	0.069	0.07	0.07	0.946	0.949	0.047	100
MI-RF	0.006	0.009	0.07	0.068	0.07	0.069	0.07	0.946	0.943	0.058	100
IPCW-	-0.031	-0.029	0.144	0.14	0.144	0.143	0.147	0.944	0.938	0.058	100
TMLE-M											
IPCW-	-0.036	-0.034	0.135	0.129	0.139	0.134	0.143	0.945	0.930	0.065	100
TMLE-MTO											

Table 69: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 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 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.004	0.004	0.058	0.058	0.059	0.058	0.059	0.953	0.952	1.000	100
model											
Complete-	0.006	0.004	0.079	0.078	0.081	0.078	0.081	0.946	0.946	0.993	100
case											
Confounded	0.193	0.194	0.058	0.057	0.058	0.201	0.202	0.080	0.081	1.000	100
model											
IPW	0.001	-0.002	0.092	0.088	0.091	0.088	0.091	0.939	0.947	0.969	100
Raking	0.003	0.004	0.064	0.063	0.064	0.063	0.065	0.947	0.951	1.000	100
(vanilla)											
MICE	0.003	0.004	0.061	0.061	0.063	0.061	0.064	0.953	0.952	1.000	100
MI-XGB	-0.002	-0.001	0.062	0.063	0.064	0.063	0.064	0.955	0.950	1.000	100
MI-RF	0.01	0.011	0.062	0.061	0.063	0.062	0.064	0.949	0.949	1.000	100
IPCW-	0	-0.004	0.108	0.102	0.104	0.102	0.104	0.936	0.948	0.908	100
TMLE-M											
IPCW-	0.001	-0.001	0.102	0.093	0.099	0.093	0.099	0.919	0.944	0.944	100
TMLE-MTO											

Table 70: Synthetic data MAR simulation: census marginal relative risk (mRR), 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 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.003	0.002	0.058	0.058	0.059	0.058	0.059	0.952	0.954	1.000	100
model											
Complete-	0.004	0.003	0.079	0.078	0.081	0.078	0.081	0.946	0.946	0.993	100
case											
Confounded	0.192	0.193	0.058	0.057	0.058	0.2	0.201	0.083	0.081	1.000	100
model											
IPW	0	-0.003	0.092	0.088	0.091	0.088	0.091	0.947	0.940	0.969	100
Raking	0.002	0.003	0.064	0.063	0.064	0.063	0.064	0.950	0.946	1.000	100
(vanilla)											
MICE	0.002	0.003	0.061	0.061	0.063	0.061	0.064	0.955	0.954	1.000	100
MI-XGB	-0.003	-0.003	0.062	0.063	0.064	0.063	0.064	0.950	0.953	1.000	100
MI-RF	0.009	0.009	0.062	0.061	0.063	0.062	0.063	0.951	0.950	1.000	100
IPCW-	-0.001	-0.005	0.108	0.102	0.104	0.102	0.104	0.948	0.936	0.908	100
TMLE-M											
IPCW-	0	-0.002	0.102	0.093	0.099	0.093	0.099	0.943	0.918	0.944	100
TMLE-MTO											

Table 71: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 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 0.333. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.003	0.005	0.059	0.058	0.06	0.058	0.06	0.946	0.950	1.000	100
model											
Complete-	0.007	0.004	0.143	0.14	0.14	0.141	0.14	0.944	0.947	0.679	100
case											
Confounded	0.191	0.192	0.058	0.057	0.059	0.199	0.201	0.091	0.098	1.000	100
model											
IPW	0.012	-0.005	0.65	0.202	0.214	0.202	0.214	0.934	0.998	0.373	100
Raking	0.001	0.000	0.092	0.089	0.092	0.089	0.092	0.940	0.952	0.950	100
(vanilla)											
MICE	0.001	0.001	0.073	0.071	0.075	0.071	0.075	0.945	0.954	0.994	100
MI-RF	0.027	0.027	0.078	0.069	0.078	0.074	0.082	0.900	0.937	0.997	100
IPCW-	-0.011	-0.010	0.235	0.216	0.242	0.216	0.242	0.932	0.949	0.333	100
TMLE-M											
IPCW-	-0.004	-0.002	0.212	0.187	0.216	0.187	0.216	0.914	0.954	0.430	100
TMLE-MTO											

Table 72: Synthetic data MAR simulation: census marginal relative risk (mRR), 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 0.334. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.003	0.059	0.058	0.06	0.058	0.06	0.951	0.948	1.000	100
model											
Complete-	0.006	0.003	0.143	0.14	0.14	0.141	0.14	0.948	0.944	0.679	100
case											
Confounded	0.19	0.191	0.058	0.057	0.059	0.198	0.2	0.098	0.094	1.000	100
model											
IPW	0.011	-0.006	0.65	0.202	0.214	0.202	0.214	0.998	0.934	0.373	100
Raking	0	-0.002	0.092	0.089	0.092	0.089	0.092	0.952	0.940	0.950	100
(vanilla)											
MICE	0	0.000	0.073	0.071	0.075	0.071	0.075	0.955	0.944	0.994	100
MI-RF	0.026	0.026	0.078	0.069	0.078	0.073	0.082	0.938	0.902	0.997	100
IPCW-	-0.013	-0.012	0.235	0.216	0.242	0.217	0.242	0.949	0.931	0.333	100
TMLE-M											
IPCW-	-0.005	-0.004	0.212	0.187	0.216	0.187	0.216	0.954	0.913	0.430	100
TMLE-MTO											

Table 73: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is 0. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on Z.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.001	-0.001	0.034	0.033	0.034	0.033	0.034	0.945	0.952	0.055	100
model											
Complete-	0.073	0.075	0.105	0.102	0.1	0.126	0.125	0.878	0.892	0.122	100
case^*											
Confounded	0.114	0.114	0.043	0.043	0.041	0.122	0.121	0.244	0.238	0.756	100
model^*											
IPW^*	0.06	0.061	0.094	0.091	0.093	0.109	0.111	0.888	0.898	0.112	100
Raking	0.063	0.063	0.05	0.05	0.05	0.081	0.081	0.750	0.758	0.250	100
$(vanilla)^*$											
MICE*	0.068	0.069	0.049	0.049	0.048	0.084	0.084	0.716	0.711	0.284	100
MI-XGB*	0.084	0.084	0.05	0.049	0.049	0.097	0.098	0.598	0.615	0.402	100
MI-RF*	0.089	0.088	0.049	0.047	0.048	0.101	0.1	0.541	0.564	0.460	100
IPCW-	-0.063	-0.063	0.166	0.145	0.163	0.159	0.175	0.860	0.928	0.140	100
TMLE-M											
IPCW-	-0.024	-0.024	0.09	0.079	0.084	0.082	0.087	0.896	0.939	0.104	100
TMLE-MTO											

Table 74: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is 0.068. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.004	-0.003	0.045	0.045	0.043	0.045	0.044	0.943	0.947	0.297	100
model											
Complete-	0.005	0.007	0.105	0.102	0.1	0.102	0.101	0.950	0.938	0.122	100
case											
Confounded	0.046	0.046	0.043	0.043	0.041	0.063	0.062	0.814	0.806	0.756	100
model											
IPW	-0.008	-0.007	0.094	0.091	0.093	0.092	0.093	0.951	0.941	0.112	100
Raking	-0.004	-0.005	0.05	0.05	0.05	0.05	0.05	0.950	0.952	0.250	100
(vanilla)											
MICE	0	0.001	0.049	0.049	0.048	0.049	0.048	0.948	0.948	0.284	100
MI-XGB	0.016	0.016	0.05	0.049	0.049	0.052	0.052	0.932	0.926	0.402	100
MI-RF	0.021	0.020	0.049	0.047	0.048	0.052	0.052	0.925	0.915	0.460	100
IPCW-	-0.131	-0.131	0.166	0.145	0.163	0.196	0.209	0.877	0.778	0.140	100
$TMLE-M^*$											
IPCW-	-0.092	-0.092	0.09	0.079	0.084	0.121	0.124	0.832	0.740	0.104	100
TMLE-MTO*											

Table 75: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.159. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.001	-0.001	0.035	0.034	0.034	0.034	0.034	0.941	0.944	0.997	100
model											
Complete-	0.064	0.065	0.11	0.11	0.109	0.127	0.127	0.898	0.912	0.128	100
$case^*$											
Confounded	0.131	0.131	0.047	0.046	0.048	0.138	0.139	0.190	0.196	0.086	100
model^*											
IPW*	0.077	0.078	0.098	0.098	0.098	0.125	0.125	0.873	0.884	0.134	100
Raking	0.081	0.082	0.055	0.053	0.055	0.097	0.098	0.657	0.679	0.309	100
$(vanilla)^*$											
MICE*	0.088	0.088	0.053	0.052	0.052	0.102	0.102	0.606	0.621	0.279	100
MI-XGB*	0.103	0.104	0.053	0.052	0.054	0.116	0.117	0.481	0.502	0.180	100
MI-RF*	0.109	0.109	0.053	0.05	0.052	0.12	0.121	0.416	0.448	0.176	100
IPCW-	-0.071	-0.069	0.18	0.156	0.177	0.172	0.19	0.860	0.929	0.384	100
TMLE-M											
IPCW-	-0.027	-0.023	0.103	0.087	0.102	0.092	0.104	0.885	0.939	0.561	100
TMLE-MTO											

Table 76: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.075. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.002	-0.002	0.048	0.048	0.048	0.048	0.048	0.951	0.944	0.374	100
model											
Complete-	-0.02	-0.019	0.11	0.11	0.109	0.112	0.111	0.945	0.950	0.128	100
case											
Confounded	0.047	0.047	0.047	0.046	0.048	0.065	0.067	0.828	0.812	0.086	100
model											
IPW	-0.007	-0.006	0.098	0.098	0.098	0.098	0.098	0.948	0.944	0.134	100
Raking	-0.003	-0.002	0.055	0.053	0.055	0.053	0.055	0.950	0.939	0.309	100
(vanilla)											
MICE	0.004	0.004	0.053	0.052	0.052	0.052	0.052	0.950	0.944	0.279	100
MI-XGB	0.019	0.020	0.053	0.052	0.054	0.055	0.058	0.934	0.918	0.180	100
MI-RF	0.025	0.025	0.053	0.05	0.052	0.056	0.058	0.924	0.903	0.176	100
IPCW-	-0.155	-0.153	0.18	0.156	0.177	0.22	0.234	0.865	0.750	0.384	100
$TMLE-M^*$											
IPCW-	-0.111	-0.107	0.103	0.087	0.102	0.141	0.147	0.812	0.704	0.561	100
$TMLE-MTO^*$											

Table 77: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is 0. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star. The semi-complex outcome is a function of exponentiated and squared terms on W.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.001	0.001	0.033	0.033	0.034	0.033	0.034	0.948	0.950	0.051	100
model											
Complete-	0.024	0.026	0.089	0.088	0.089	0.091	0.093	0.932	0.939	0.068	100
$case^*$											
Confounded	-0.223	-0.223	0.065	0.063	0.065	0.232	0.232	0.060	0.072	0.940	100
model^*											
IPW^*	0.063	0.064	0.081	0.082	0.079	0.103	0.102	0.877	0.880	0.122	100
Raking	0.068	0.068	0.065	0.062	0.065	0.092	0.094	0.790	0.819	0.208	100
$(vanilla)^*$											
MICE*	0.051	0.051	0.051	0.053	0.052	0.074	0.073	0.853	0.832	0.146	100
MI-XGB*	0.06	0.061	0.075	0.069	0.074	0.091	0.096	0.818	0.884	0.181	100
MI-RF*	0.111	0.111	0.059	0.056	0.059	0.125	0.126	0.488	0.525	0.510	100
IPCW-	-0.048	-0.045	0.139	0.127	0.133	0.135	0.14	0.894	0.936	0.107	100
TMLE-M											
IPCW-	-0.017	-0.017	0.078	0.071	0.078	0.073	0.08	0.918	0.946	0.082	100
TMLE-MTO											

Table 78: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is 0.067. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
Listinator	bias	bias		TIGE	1,11112	TUNISE	THURSE	cover-	cover-	10001	com-
	5105	5100						age	age		pleted
Benchmark model	0	0.000	0.046	0.045	0.045	0.045	0.045	0.951	0.943	0.330	100
Complete- case	-0.044	-0.042	0.089	0.088	0.089	0.099	0.098	0.928	0.932	0.068	100
Confounded model	-0.291	-0.291	0.065	0.063	0.065	0.298	0.298	0.006	0.006	0.940	100
IPW	-0.005	-0.004	0.081	0.082	0.079	0.082	0.079	0.950	0.952	0.122	100
Raking	0	0.000	0.065	0.062	0.065	0.062	0.065	0.950	0.939	0.208	100
(vanilla)											
MICE	-0.017	-0.017	0.051	0.053	0.052	0.056	0.054	0.939	0.945	0.146	100
MI-XGB	-0.008	-0.006	0.075	0.069	0.074	0.069	0.074	0.949	0.920	0.181	100
MI-RF	0.044	0.043	0.059	0.056	0.059	0.071	0.073	0.884	0.854	0.510	100
IPCW-	-0.116	-0.113	0.139	0.127	0.133	0.171	0.174	0.864	0.780	0.107	100
$TMLE-M^*$											
IPCW-	-0.085	-0.085	0.078	0.071	0.078	0.111	0.115	0.808	0.736	0.082	100
$TMLE-MTO^*$											

Table 79: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.157. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.001	0.000	0.035	0.034	0.036	0.034	0.036	0.947	0.950	0.997	100
model											
Complete-	0.02	0.021	0.093	0.094	0.096	0.096	0.098	0.950	0.951	0.302	100
case^*											
Confounded	-0.239	-0.238	0.069	0.068	0.07	0.248	0.248	0.053	0.063	1.000	100
model^*											
IPW^*	0.081	0.081	0.087	0.087	0.087	0.119	0.119	0.832	0.843	0.138	100
Raking	0.085	0.085	0.066	0.066	0.067	0.107	0.108	0.742	0.745	0.190	100
$(vanilla)^*$											
MICE*	0.095	0.095	0.051	0.056	0.049	0.11	0.107	0.616	0.538	0.176	100
MI-XGB*	0.091	0.090	0.075	0.072	0.076	0.116	0.118	0.734	0.770	0.160	100
MI-RF*	0.133	0.134	0.059	0.059	0.061	0.145	0.147	0.380	0.377	0.064	100
IPCW-	-0.05	-0.056	0.151	0.134	0.152	0.144	0.162	0.894	0.942	0.410	100
TMLE-M											
IPCW-	-0.015	-0.016	0.089	0.078	0.089	0.079	0.09	0.906	0.944	0.594	100
TMLE-MTO											

Table 80: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.075. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	0.002	0.048	0.047	0.047	0.047	0.047	0.951	0.949	0.324	100
model											
Complete-	-0.063	-0.061	0.093	0.094	0.096	0.114	0.114	0.892	0.911	0.302	100
case											
Confounded	-0.322	-0.321	0.069	0.068	0.07	0.329	0.329	0.004	0.003	1.000	100
model											
IPW	-0.001	-0.002	0.087	0.087	0.087	0.087	0.087	0.950	0.952	0.138	100
Raking	0.002	0.002	0.066	0.066	0.067	0.066	0.067	0.951	0.950	0.190	100
(vanilla)											
MICE	0.012	0.012	0.051	0.056	0.049	0.057	0.051	0.944	0.963	0.176	100
MI-XGB	0.008	0.007	0.075	0.072	0.076	0.073	0.076	0.951	0.930	0.160	100
MI-RF	0.05	0.051	0.059	0.059	0.061	0.077	0.079	0.857	0.855	0.064	100
IPCW-	-0.133	-0.139	0.151	0.134	0.152	0.189	0.206	0.862	0.752	0.410	100
$TMLE-M^*$											
IPCW-	-0.098	-0.098	0.089	0.078	0.089	0.125	0.133	0.808	0.709	0.594	100
$TMLE-MTO^*$											

Table 81: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 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 -0.157. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.002	-0.002	0.035	0.034	0.034	0.034	0.034	0.951	0.951	0.997	100
model											
Complete-	0.056	0.057	0.131	0.128	0.126	0.14	0.138	0.910	0.924	0.114	100
case^*											
Confounded	-0.242	-0.241	0.067	0.068	0.068	0.251	0.251	0.048	0.050	1.000	100
model^*											
IPW^*	0.088	0.079	0.64	0.162	0.173	0.184	0.19	0.890	1.000	0.104	100
Raking	0.086	0.086	0.134	0.121	0.134	0.148	0.159	0.838	0.904	0.116	100
(vanilla)*											
MICE*	-0.008	-0.007	0.058	0.067	0.056	0.068	0.057	0.974	0.945	0.726	100
MI-RF*	0.14	0.142	0.084	0.072	0.084	0.157	0.165	0.494	0.604	0.099	100
IPCW-	-0.068	-0.070	0.276	0.225	0.264	0.235	0.274	0.872	0.945	0.249	100
TMLE-M											
IPCW-	-0.011	0.002	0.176	0.141	0.161	0.141	0.161	0.891	0.953	0.269	100
TMLE-MTO											

Table 82: Synthetic data MAR simulation: census marginal relative risk (mRR), 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 -0.075. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.001	0.000	0.047	0.047	0.049	0.047	0.049	0.951	0.954	0.342	100
model											
Complete-	-0.027	-0.026	0.131	0.128	0.126	0.131	0.128	0.944	0.941	0.114	100
case											
Confounded	-0.325	-0.324	0.067	0.068	0.068	0.332	0.331	0.002	0.001	1.000	100
model											
IPW	0.005	-0.004	0.64	0.162	0.173	0.162	0.173	1.000	0.919	0.104	100
Raking	0.003	0.003	0.134	0.121	0.134	0.121	0.134	0.949	0.922	0.116	100
(vanilla)											
MICE	-0.091	-0.090	0.058	0.067	0.056	0.113	0.106	0.662	0.756	0.726	100
MI-RF	0.057	0.059	0.084	0.072	0.084	0.092	0.103	0.903	0.817	0.099	100
IPCW-	-0.151	-0.153	0.276	0.225	0.264	0.271	0.305	0.916	0.818	0.249	100
$TMLE-M^*$											
IPCW-	-0.094	-0.081	0.176	0.141	0.161	0.169	0.18	0.912	0.839	0.269	100
$TMLE-MTO^*$											

Table 83: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.157. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.001	0.000	0.035	0.034	0.035	0.034	0.035	0.948	0.952	0.996	100
model											
Complete-	0.081	0.087	0.204	0.198	0.191	0.214	0.21	0.904	0.936	0.059	100
$case^*$											
Confounded	-0.242	-0.241	0.068	0.068	0.065	0.251	0.249	0.049	0.053	1.000	100
model^*											
IPW*	0.06	0.068	0.193	0.175	0.187	0.185	0.198	0.901	0.942	0.098	100
Raking	0.084	0.084	0.125	0.114	0.121	0.142	0.147	0.859	0.897	0.126	100
$(vanilla)^*$											
MICE*	0.102	0.098	0.076	0.075	0.076	0.127	0.124	0.735	0.743	0.133	100
MI-RF*	0.168	0.167	0.089	0.07	0.092	0.182	0.191	0.369	0.534	0.132	100
IPCW-	-0.132	-0.134	0.324	0.246	0.308	0.279	0.336	0.836	0.930	0.300	100
TMLE-M											
IPCW-	-0.065	-0.044	0.207	0.159	0.194	0.172	0.199	0.868	0.936	0.331	100
TMLE-MTO											

Table 84: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 80% missing proportion. Comparing estimators under the semi-complex outcome and simple MAR scenario. The value of the estimand is -0.075. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.001	0.047	0.047	0.048	0.047	0.048	0.953	0.956	0.345	100
Complete-	-0.002	0.005	0.204	0.198	0.191	0.198	0.191	0.950	0.945	0.059	100
case											
Confounded	-0.325	-0.323	0.068	0.068	0.065	0.332	0.33	0.003	0.003	1.000	100
model											
IPW	-0.023	-0.015	0.193	0.175	0.187	0.177	0.187	0.948	0.932	0.098	100
Raking	0.001	0.002	0.125	0.114	0.121	0.114	0.121	0.947	0.924	0.126	100
(vanilla)											
MICE	0.019	0.015	0.076	0.075	0.076	0.078	0.078	0.942	0.941	0.133	100
MI-RF	0.086	0.084	0.089	0.07	0.092	0.11	0.125	0.844	0.712	0.132	100
IPCW-	-0.215	-0.217	0.324	0.246	0.308	0.326	0.376	0.907	0.781	0.300	100
$TMLE-M^*$											
IPCW-	-0.147	-0.127	0.207	0.159	0.194	0.217	0.232	0.896	0.788	0.331	100
$TMLE-MTO^*$											

Table 85: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.001. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.001	-0.002	0.057	0.058	0.057	0.058	0.057	0.955	0.950	0.044	100
model											
Complete-	-0.125	-0.124	0.115	0.119	0.116	0.172	0.17	0.836	0.808	0.162	100
case^*											
Confounded	-0.202	-0.203	0.065	0.066	0.065	0.213	0.213	0.134	0.130	0.862	100
$model^*$											
IPW^*	0.049	0.053	0.117	0.12	0.116	0.13	0.128	0.938	0.936	0.061	100
Raking	0.051	0.052	0.072	0.074	0.068	0.09	0.086	0.894	0.890	0.109	100
$(vanilla)^*$											
MICE*	0.111	0.112	0.072	0.073	0.07	0.133	0.132	0.682	0.664	0.326	100
MI-XGB*	0.083	0.082	0.07	0.071	0.066	0.109	0.106	0.797	0.790	0.206	100
$MI-RF^*$	0.062	0.062	0.073	0.071	0.07	0.094	0.094	0.846	0.858	0.156	100
IPCW-	-0.05	-0.050	0.168	0.159	0.168	0.167	0.176	0.908	0.943	0.092	100
TMLE-M											
IPCW-	-0.045	-0.041	0.133	0.127	0.132	0.135	0.139	0.914	0.938	0.084	100
TMLE-MTO											

Table 86: Synthetic data MAR simulation: census marginal relative risk (mRR), 12% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.055. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	-0.002	-0.003	0.064	0.065	0.063	0.065	0.063	0.953	0.956	0.128	100
Complete- case	-0.179	-0.178	0.115	0.119	0.116	0.215	0.212	0.655	0.680	0.162	100
Confounded model	-0.256	-0.257	0.065	0.066	0.065	0.265	0.265	0.022	0.024	0.862	100
IPW	-0.005	-0.001	0.117	0.12	0.116	0.12	0.116	0.952	0.956	0.061	100
Raking	-0.003	-0.002	0.072	0.074	0.068	0.074	0.068	0.949	0.955	0.109	100
(vanilla)											
MICE	0.057	0.058	0.072	0.073	0.07	0.093	0.091	0.878	0.884	0.326	100
MI-XGB	0.029	0.028	0.07	0.071	0.066	0.077	0.072	0.930	0.934	0.206	100
MI-RF	0.008	0.008	0.073	0.071	0.07	0.071	0.07	0.943	0.936	0.156	100
IPCW-	-0.104	-0.104	0.168	0.159	0.168	0.19	0.198	0.903	0.852	0.092	100
$TMLE-M^*$											
IPCW-	-0.099	-0.095	0.133	0.127	0.132	0.161	0.163	0.887	0.856	0.084	100
TMLE-MTO*											

Table 87: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 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 0.269. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0	0.001	0.054	0.053	0.053	0.053	0.053	0.951	0.953	0.999	100.00
model											
Complete-	0.019	0.015	0.134	0.134	0.14	0.135	0.141	0.950	0.952	0.563	100.00
$case^*$											
Confounded	-0.19	-0.191	0.062	0.061	0.062	0.2	0.201	0.126	0.130	0.256	100.00
$model^*$											
IPW^*	-0.175	-0.197	abs >	abs >	0.523	abs >	0.559	0.367	0.969	0.140	100.00
			ln(10)	$\ln(10)$		ln(10)					
Raking	0.431	0.176	abs >	0.406	0.49	0.592	0.521	0.742	0.987	0.310	94.24
(vanilla)*			ln(10)								
MICE^*	-0.009	-0.006	0.101	0.085	0.101	0.086	0.101	0.887	0.949	0.833	100.00
MI-RF*	-0.06	-0.056	0.085	0.078	0.087	0.098	0.103	0.854	0.891	0.740	100.00
IPCW-	-0.12	-0.115	0.423	0.349	0.403	0.369	0.419	0.856	0.940	0.135	100.00
TMLE-M											

Table 88: Synthetic data MAR simulation: census marginal relative risk (mRR), 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 0.314. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.001	0.000	0.061	0.06	0.059	0.06	0.059	0.949	0.943	0.999	100.00
Complete- case	-0.026	-0.030	0.134	0.134	0.14	0.137	0.143	0.944	0.944	0.563	100.00
Confounded model	-0.235	-0.236	0.062	0.061	0.062	0.243	0.244	0.032	0.028	0.256	100.00
IPW	-0.22	-0.242	abs >	abs >	0.523	abs >	0.576	0.969	0.363	0.140	100.00
			ln(10)	ln(10)		ln(10)					
Raking	0.386	0.131	abs >	0.406	0.49	0.56	0.507	0.987	0.749	0.310	94.24
(vanilla)			ln(10)								
MICE	-0.054	-0.052	0.101	0.085	0.101	0.101	0.113	0.911	0.837	0.833	100.00
MI-RF	-0.105	-0.101	0.085	0.078	0.087	0.131	0.133	0.763	0.708	0.740	100.00
IPCW-	-0.165	-0.160	0.423	0.349	0.403	0.386	0.434	0.932	0.844	0.135	100.00
$TMLE-M^*$											

Table 89: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 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 0.269. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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 ASE. Estimators that are mismatched with the estimand (i.e., are estimating a different parameter) are emphasized using a star.

Estimator	Mean	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.003	0.003	0.053	0.053	0.053	0.053	0.053	0.948	0.948	0.999	100
Complete- case*	0.013	0.011	0.138	0.135	0.14	0.136	0.14	0.947	0.951	0.545	100
Confounded model*	-0.188	-0.187	0.06	0.061	0.059	0.198	0.196	0.122	0.118	0.261	100
IPW^*	0.054	0.032	1.569	0.192	0.211	0.199	0.213	0.910	0.997	0.357	100
Raking	0.044	0.045	0.103	0.097	0.101	0.106	0.111	0.910	0.928	0.886	100
$(vanilla)^*$											
MICE^*	0.133	0.132	0.082	0.08	0.083	0.155	0.156	0.625	0.633	0.997	100
MI-RF*	0.054	0.054	0.082	0.073	0.081	0.091	0.098	0.850	0.895	0.983	100
IPCW-	-0.041	-0.053	0.268	0.235	0.263	0.239	0.269	0.911	0.940	0.193	100
TMLE-M											
IPCW-	-0.033	-0.034	0.214	0.185	0.212	0.188	0.215	0.902	0.948	0.288	100
TMLE-MTO											

Table 90: Synthetic data MAR simulation: census marginal relative risk (mRR), 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 0.314. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.003	0.003	0.059	0.06	0.059	0.06	0.059	0.946	0.947	0.999	100
Complete-	-0.033	-0.034	0.138	0.135	0.14	0.139	0.144	0.944	0.944	0.545	100
case											
Confounded	-0.233	-0.232	0.06	0.061	0.059	0.241	0.24	0.026	0.027	0.261	100
model											
IPW	0.009	-0.013	1.569	0.192	0.211	0.192	0.211	0.997	0.908	0.357	100
Raking	-0.001	0.000	0.103	0.097	0.101	0.097	0.101	0.946	0.932	0.886	100
(vanilla)											
MICE	0.087	0.087	0.082	0.08	0.083	0.119	0.12	0.802	0.794	0.997	100
MI-RF	0.009	0.009	0.082	0.073	0.081	0.073	0.082	0.947	0.913	0.983	100
IPCW-	-0.086	-0.098	0.268	0.235	0.263	0.25	0.281	0.936	0.894	0.193	100
$TMLE-M^*$											
IPCW-	-0.078	-0.079	0.214	0.185	0.212	0.201	0.226	0.938	0.879	0.288	100
$TMLE-MTO^*$											

Table 91: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 1% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.401. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	0.002	-0.001	0.225	0.223	0.22	0.223	0.22	0.946	0.946	0.432	100
model											
Complete-	-0.185	-0.175	0.414	0.398	0.389	0.438	0.426	0.920	0.928	0.088	100
case											
Confounded	0.227	0.227	0.219	0.216	0.212	0.313	0.311	0.824	0.828	0.831	100
model											
IPW	-0.014	-0.021	0.456	0.424	0.428	0.424	0.428	0.929	0.947	0.150	100
Raking	0.005	0.000	0.253	0.256	0.252	0.256	0.252	0.949	0.952	0.347	100
(vanilla)											
MICE	0.008	0.008	0.24	0.24	0.238	0.24	0.238	0.951	0.948	0.397	100
MI-RF	0.128	0.125	0.227	0.234	0.229	0.267	0.261	0.924	0.914	0.634	100
IPCW-	-0.057	-0.060	0.487	0.436	0.469	0.439	0.472	0.926	0.945	0.141	100
TMLE-M											
IPCW-	-0.051	-0.058	0.463	0.413	0.441	0.416	0.445	0.922	0.948	0.164	100
TMLE-MTO											

Table 92: Synthetic data MAR simulation: census marginal relative risk (mRR), 1% outcome proportion, 40% missing proportion. Comparing estimators under the simple outcome and simple MAR scenario. The value of the estimand is 0.393. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark model	0.011	0.007	0.225	0.223	0.22	0.224	0.22	0.948	0.947	0.432	100
Complete-	-0.176	-0.166	0.414	0.398	0.389	0.435	0.423	0.930	0.921	0.088	100
case											
Confounded	0.235	0.236	0.219	0.216	0.212	0.319	0.317	0.818	0.808	0.831	100
model											
IPW	-0.005	-0.013	0.456	0.424	0.428	0.424	0.428	0.946	0.929	0.150	100
Raking	0.014	0.008	0.253	0.256	0.252	0.256	0.253	0.952	0.950	0.347	100
(vanilla)											
MICE	0.016	0.016	0.24	0.24	0.238	0.241	0.238	0.946	0.949	0.397	100
MI-RF	0.137	0.134	0.227	0.234	0.229	0.271	0.265	0.905	0.919	0.634	100
IPCW-	-0.048	-0.052	0.487	0.436	0.469	0.438	0.471	0.945	0.926	0.141	100
TMLE-M											
IPCW-	-0.043	-0.049	0.463	0.413	0.441	0.415	0.444	0.950	0.921	0.164	100
TMLE-MTO											

Table 93: Synthetic data MAR simulation: oracle marginal relative risk (mRR), 1% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.286. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Nominal	Oracle	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.01	-0.010	0.189	0.191	0.184	0.191	0.184	0.953	0.950	0.311	100
model											
Complete-	-0.144	-0.132	0.381	0.366	0.373	0.393	0.396	0.943	0.934	0.088	100
$case^*$											
Confounded	-0.505	-0.503	0.216	0.221	0.209	0.551	0.545	0.363	0.356	0.147	100
$model^*$											
IPW*	0.029	0.031	0.386	0.359	0.371	0.361	0.372	0.936	0.946	0.175	100
Raking	0.058	0.062	0.256	0.248	0.252	0.255	0.259	0.925	0.940	0.310	100
$(vanilla)^*$											
MICE^*	0.183	0.187	0.237	0.231	0.228	0.295	0.295	0.854	0.883	0.538	100
MI-RF*	-0.077	-0.076	0.219	0.226	0.212	0.239	0.225	0.948	0.934	0.155	100
IPCW-	-0.171	-0.199	0.526	0.427	0.496	0.46	0.535	0.890	0.941	0.094	100
TMLE-M											
IPCW-	-0.14	-0.162	0.461	0.377	0.442	0.402	0.471	0.892	0.940	0.110	100
TMLE-MTO											

Table 94: Synthetic data MAR simulation: census marginal relative risk (mRR), 1% outcome proportion, 40% missing proportion. Comparing estimators under the complex outcome and simple MAR scenario. The value of the estimand is 0.366. The sample size is n = 10000. Maximum observed Monte-Carlo error over the 2500 simulation replications was 0.009 for all summaries besides coverage and 0.012 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	Median	ESE	ASE	MAD	RMSE	rRMSE	Oracle	Nominal	Power	Prop.
	bias	bias						cover-	cover-		com-
								age	age		pleted
Benchmark	-0.011	-0.005	0.203	0.205	0.197	0.206	0.197	0.950	0.956	0.422	100
model											
Complete-	-0.223	-0.212	0.381	0.366	0.373	0.428	0.429	0.912	0.926	0.088	100
case											
Confounded	-0.584	-0.582	0.216	0.221	0.209	0.625	0.619	0.223	0.228	0.147	100
model											
IPW	-0.05	-0.049	0.386	0.359	0.371	0.363	0.374	0.952	0.942	0.175	100
Raking	-0.021	-0.018	0.256	0.248	0.252	0.249	0.252	0.948	0.941	0.310	100
(vanilla)											
MICE	0.104	0.108	0.237	0.231	0.228	0.253	0.252	0.924	0.908	0.538	100
MI-RF	-0.156	-0.155	0.219	0.226	0.212	0.275	0.263	0.890	0.911	0.155	100
IPCW-	-0.251	-0.278	0.526	0.427	0.496	0.495	0.569	0.928	0.860	0.094	100
$TMLE-M^*$											
IPCW-	-0.219	-0.242	0.461	0.377	0.442	0.436	0.504	0.928	0.863	0.110	100
$TMLE-MTO^*$											