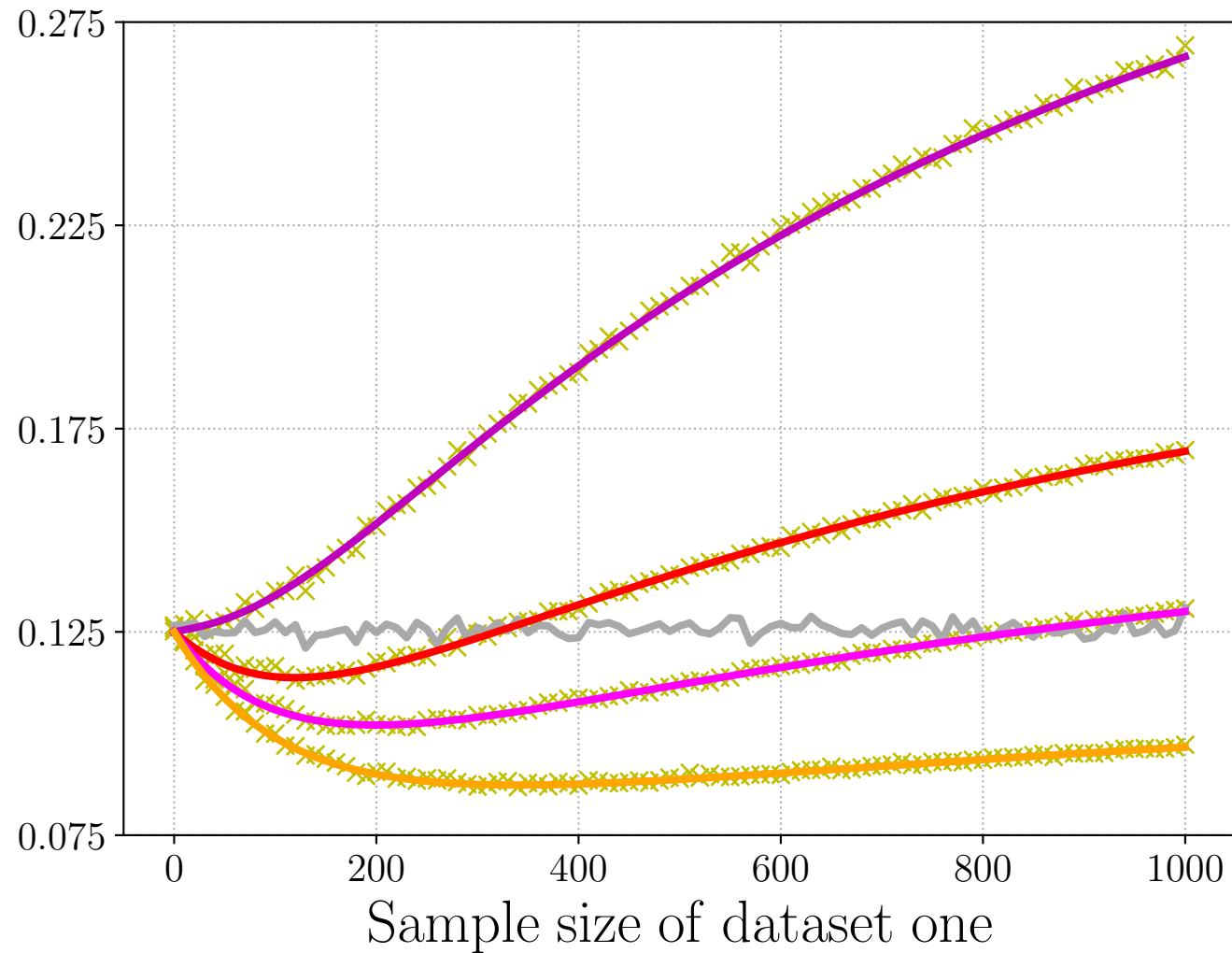


Excess risk for the target task



- Excess risk of OLS
- Estimates of  $L(\hat{\beta}_2^{\text{HPS}})$  when  $\mu = 0.45$
- Estimates of  $L(\hat{\beta}_2^{\text{HPS}})$  when  $\mu = 0.35$
- Estimates of  $L(\hat{\beta}_2^{\text{HPS}})$  when  $\mu = 0.3$
- Estimates of  $L(\hat{\beta}_2^{\text{HPS}})$  when  $\mu = 0.2$
- Excess risk of HPS