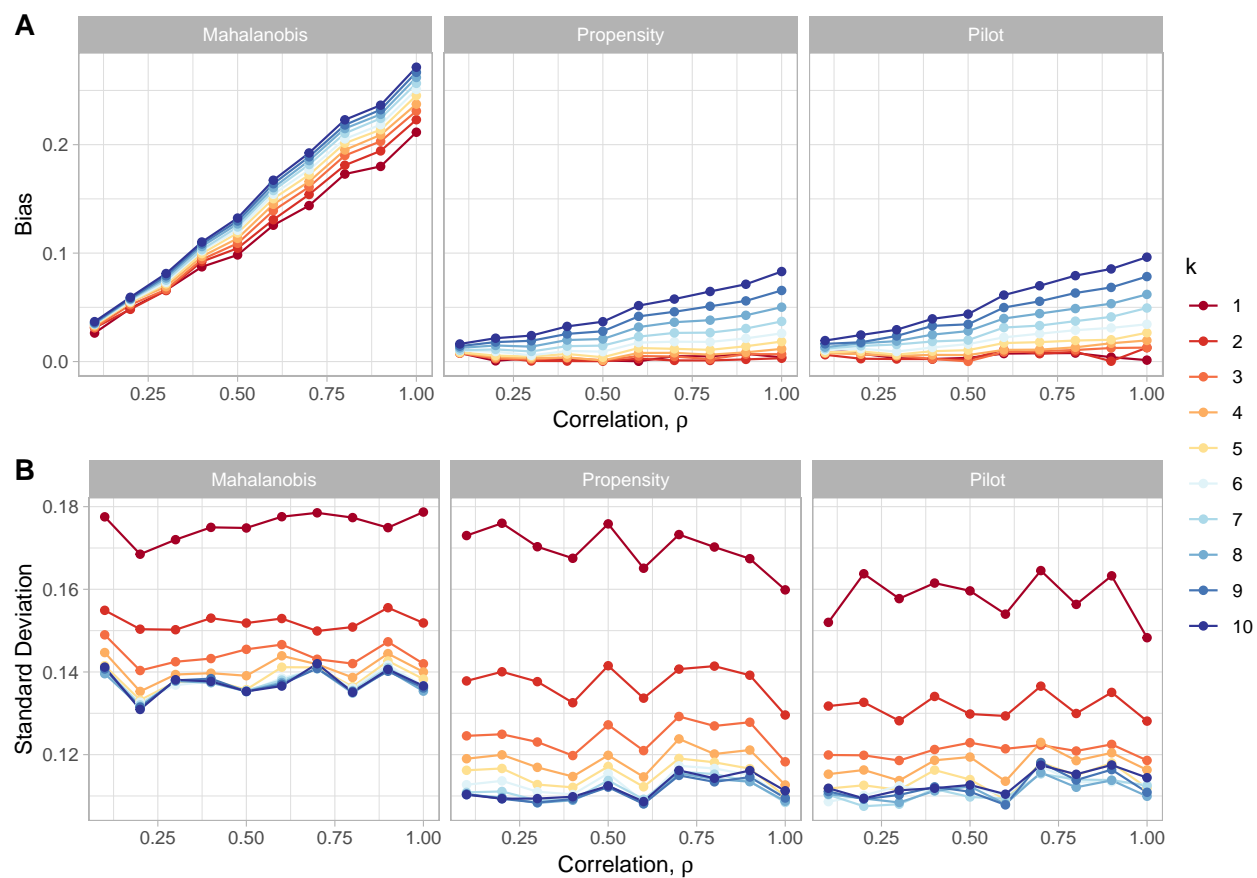


Supplementary Figures

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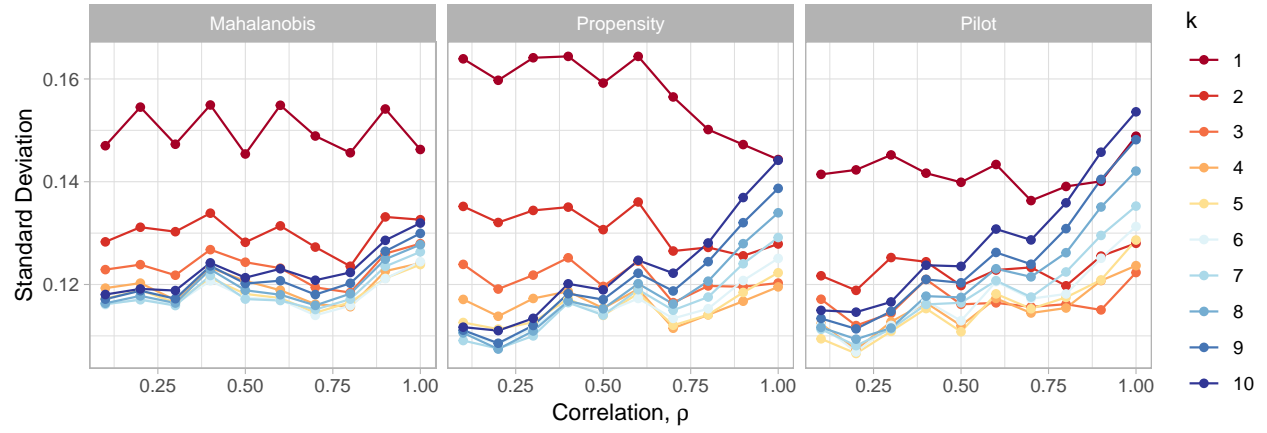
5/8/2019

Supplementary Figure 1



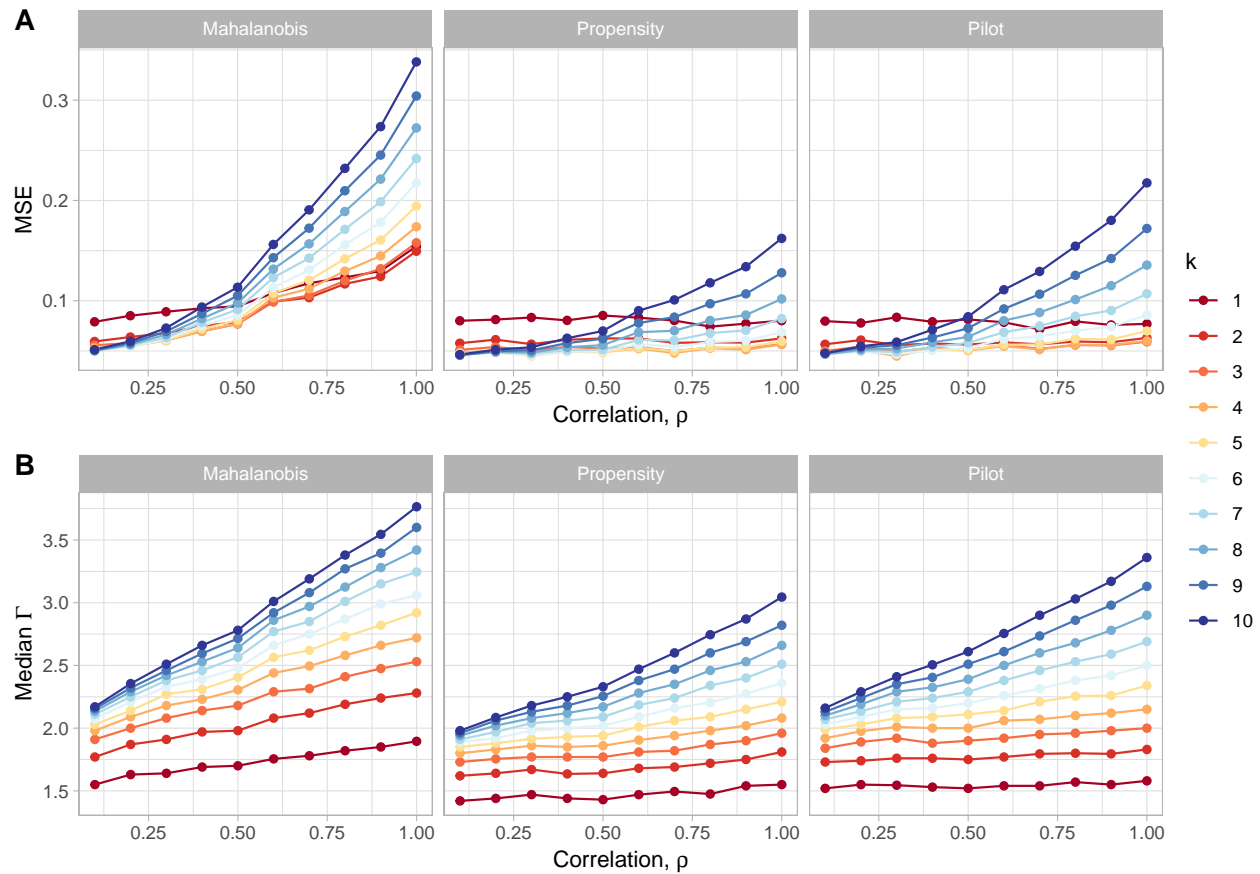
Supplementary Figure 1: Bias and standard deviation of matching estimators when the number of covariates, p , is 50.

Supplementary Figure 2



Supplementary Figure 2: Standard deviation from matching estimators when overlap between treated and control individuals is poor. Simulations were carried out as described in Section 4.1, but with $\phi(X_i) = X_{i1} - 10/3$. This kept the sample size and number of treated individuals constant while increasing the separation of treated and control individuals.

Supplementary Figure 3



Supplementary Figure 3: MSE and median gamma design sensitivity when the random noise contributing to the outcome is increased. All simulation parameters are the same as described in Section 4.1, except that $\sigma = 2$. This increases the difficulty of fitting the prognostic score, diminishing the relative performance of pilot matching in terms of MSE and sensitivity.