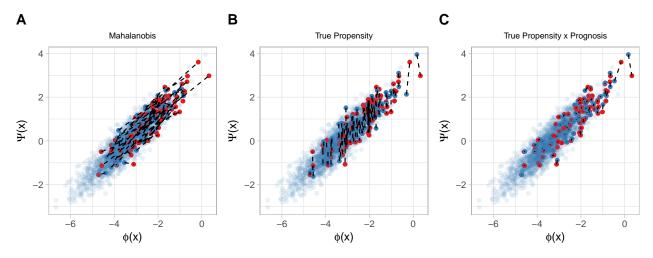
# Supplementary Figures

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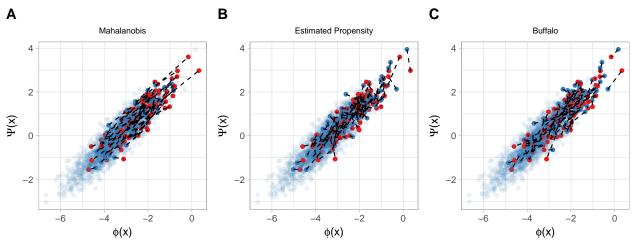
#### To do

- [] Delete text and write captions for figures 1 and 2
- [] Supplementary figure 3 (p = 50)
- [X] Supplementary figure 4 (mu = X1-10/3)
- [X] Supplementary figure 5 (sigma = 2)

# Supplementary Figures 1 and 2: Motivating visualization when prognosis and treatment are highly corellated.



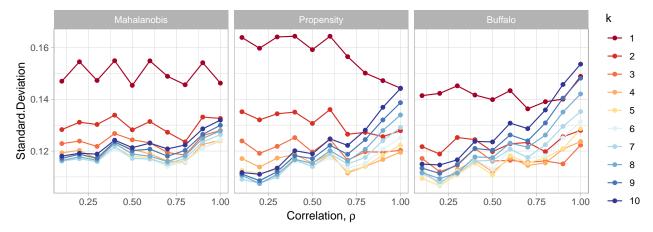
Supplementary Figure 1: Replication of Figure 1 with  $\rho = 0.9$ . This simulates the case that propensity and prognosis are highly correlated. When this occurs, matching on propensity will also achieve some prognostic balance, and vise-versa.



#### Supplementary Figure 3

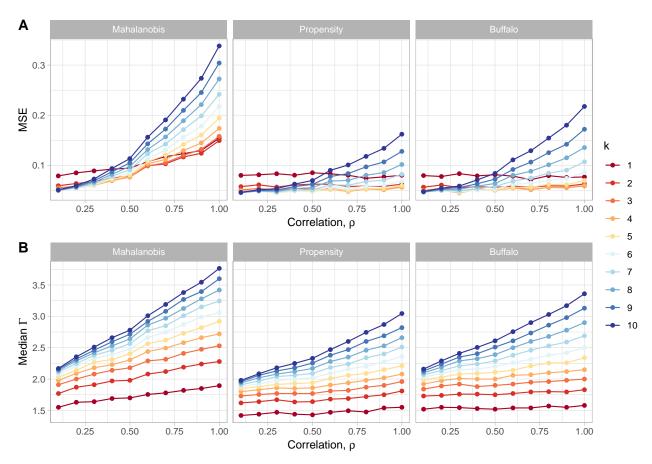
Bias and MSE for MDM, propensity, and prognostic score matching when p=50. To do

## Supplementary Figure 4



Supplementary Figure 4 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 5



Supplementary Figure 5 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 performance of Buffalo matching in terms of MSE and sensitivity.