

Table 1: Comparative analysis of TMLEs and one-step estimators under model misspecifications when the outcome is in the district of the treatment.

	TMLEs									One-step estimators								
	$\psi_{dnorm}(\hat{Q}^*)$			$\psi_{densratio}(\hat{Q}^*)$			$\psi_{bayes}(\hat{Q}^*)$			$\psi_{dnorm}^+(\hat{Q})$			$\psi_{densratio}^+(\hat{Q})$			$\psi_{bayes}^+(\hat{Q})$		
	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF
n=500																		
Bias	0.049	0.062	0.058	0.045	0.061	0.052	0.037	0.051	0.049	0.050	0.054	0.062	0.047	0.055	0.065	-0.075	-0.475	-0.242
SD	0.640	0.640	0.642	0.662	0.659	0.662	0.826	0.755	0.846	0.644	0.644	0.653	0.635	0.634	0.638	15.993	7.869	14.205
MSE	0.412	0.413	0.415	0.439	0.438	0.441	0.683	0.572	0.718	0.417	0.418	0.430	0.405	0.405	0.411	255.522	62.088	201.651
CI coverage	93.9%	91%	94.2%	92.5%	90.2%	93%	99.2%	97.5%	99.8%	94.1%	91.6%	94.7%	93.8%	90.7%	94.3%	98.7%	96.1%	98.6%
CI width	2.409	2.223	2.469	2.358	2.172	2.420	7.722	4.709	8.636	2.444	2.238	2.535	2.380	2.172	2.473	21.456	8.601	19.537
n=1e+03																		
Bias	0.022	0.033	0.028	0.020	0.034	0.027	0.023	0.034	0.021	0.023	0.028	0.028	0.024	0.030	0.033	-0.049	-0.017	0.053
SD	0.467	0.466	0.471	0.470	0.470	0.467	0.666	0.578	0.663	0.468	0.467	0.473	0.463	0.464	0.460	16.220	2.822	10.365
MSE	0.218	0.218	0.222	0.221	0.222	0.219	0.443	0.335	0.440	0.219	0.219	0.225	0.215	0.216	0.213	262.843	7.956	107.338
CI coverage	93.4%	91.8%	93.8%	92.7%	90.6%	92.3%	99.9%	98.7%	99.9%	93.6%	91.9%	94.1%	93.1%	90.9%	93.4%	98.1%	97.3%	98.2%
CI width	1.715	1.614	1.733	1.672	1.574	1.690	7.484	4.068	7.534	1.732	1.625	1.762	1.685	1.579	1.715	19.466	5.689	14.882
n=2e+03																		
Bias	0.044	0.051	0.048	0.041	0.048	0.045	0.020	0.021	0.023	0.045	0.048	0.049	0.045	0.050	0.052	0.374	-0.165	0.096
SD	0.329	0.329	0.331	0.330	0.327	0.330	0.574	0.461	0.538	0.329	0.330	0.332	0.323	0.322	0.323	11.428	2.205	6.217
MSE	0.110	0.111	0.112	0.110	0.109	0.111	0.330	0.213	0.289	0.110	0.111	0.113	0.106	0.106	0.107	130.608	4.884	38.618
CI coverage	92.9%	91.6%	92.3%	92.2%	90.6%	91.7%	100%	99.7%	100%	92.9%	91.9%	93.1%	92.6%	90.6%	92.3%	98.4%	96.9%	98.7%
CI width	1.215	1.158	1.218	1.176	1.121	1.177	8.456	3.994	7.489	1.227	1.165	1.233	1.185	1.127	1.192	17.202	5.251	12.019