

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	0.630	0.348	0.366	0.474	0.271	0.276	0.561	0.273	0.327	0.630	0.340	0.378	0.590	0.329	0.364	1.063	-0.210	0.264
SD	0.971	0.976	0.975	0.982	0.978	0.989	1.093	1.034	1.142	0.973	0.971	0.990	0.964	0.960	0.980	31.589	4.007	12.597
MSE	1.338	1.072	1.084	1.187	1.028	1.052	1.509	1.143	1.410	1.343	1.058	1.122	1.277	1.028	1.093	998.015	16.083	158.605
CI coverage	86.5%	86.7%	91.1%	89.4%	87.1%	91.6%	99%	94.9%	99%	87.2%	86.7%	91.2%	87.7%	86.2%	90.9%	97%	93.8%	97.4%
CI width	3.521	3.152	3.570	3.466	3.110	3.538	9.450	5.096	10.605	3.569	3.132	3.644	3.502	3.074	3.594	27.400	7.490	21.832
n=1000																		
Bias	0.589	0.268	0.280	0.460	0.219	0.227	0.551	0.212	0.234	0.589	0.264	0.282	0.540	0.244	0.265	0.527	0.066	0.255
SD	0.709	0.720	0.726	0.704	0.714	0.707	0.848	0.804	0.903	0.709	0.719	0.732	0.702	0.712	0.708	15.036	2.441	11.162
MSE	0.848	0.590	0.606	0.707	0.558	0.551	1.022	0.690	0.869	0.849	0.586	0.615	0.783	0.566	0.571	226.127	5.958	124.537
CI coverage	81.7%	86.5%	89.5%	85%	86.6%	90.2%	99.2%	96.2%	100%	82.3%	87.1%	90%	83.1%	86.2%	90.1%	97.5%	94.9%	97.3%
CI width	2.504	2.294	2.502	2.458	2.267	2.465	8.870	4.451	9.755	2.531	2.287	2.532	2.482	2.253	2.488	19.994	5.704	18.614
n=2000																		
Bias	0.626	0.280	0.288	0.496	0.229	0.231	0.542	0.182	0.216	0.627	0.278	0.289	0.578	0.256	0.267	0.339	-0.113	0.066
SD	0.496	0.511	0.507	0.488	0.495	0.496	0.675	0.588	0.702	0.497	0.509	0.509	0.489	0.495	0.495	11.763	2.451	9.380
MSE	0.638	0.339	0.339	0.484	0.297	0.299	0.749	0.379	0.539	0.639	0.337	0.343	0.573	0.311	0.316	138.343	6.012	87.908
CI coverage	72.2%	84.7%	86.8%	78.4%	86.5%	88%	99.9%	98.4%	100%	72.4%	84.3%	86.7%	74.2%	85.7%	87.4%	98%	95.6%	98.3%
CI width	1.771	1.638	1.748	1.731	1.617	1.717	9.476	4.300	10.396	1.788	1.635	1.762	1.747	1.612	1.726	19.031	5.600	17.218