Table 1: Comparison of TMLE and one-step ATE estimators under weak overlap across mediator types.

		Univariate Binary		Univariate Continuous						Bivariate Continuous			
		$\psi_1(\hat{Q}^\star)$	$\psi_1^+(\hat{Q})$	$\psi_1(\hat{Q}^\star)$	$\psi_1^+(\hat{Q})$	$\psi_{2a}(\hat{Q}^\star)$	$\psi_{2a}^+(\hat{Q})$	$\psi_{2b}(\hat{Q}^\star)$	$\psi_{2b}^+(\hat{Q})$	$\psi_{2a}(\hat{Q}^\star)$	$\psi_{2a}^+(\hat{Q})$	$\psi_{2b}(\hat{Q}^\star)$	$\psi_{2b}^+(\hat{Q})$
n=500	Bias	-0.004	-0.01	-0.022	-0.004	-0.002	0	-0.002	-0.012	-0.012	0.153	-0.031	-0.065
	SD	0.078	0.418	0.135	0.799	0.432	2.524	0.405	1.191	0.61	5.096	0.495	1.447
	MSE	0.006	0.174	0.019	0.638	0.187	6.363	0.164	1.418	0.372	25.965	0.245	2.097
	Coverage	91.2%	95.4%	96.6%	95.2%	98.4%	97.1%	98.3%	97.3%	99.4%	98.2%	98.5%	97.7%
	CI width	0.317	0.854	1.533	1.531	4.764	5.705	2.72	3.447	10.115	12.1	2.854	3.834
n=1000	Bias	0	-0.002	-0.012	-0.018	-0.004	0.041	-0.003	0.02	-0.015	-0.078	-0.003	-0.001
	SD	0.056	0.207	0.101	0.47	0.342	1.394	0.338	0.787	0.389	1.841	0.333	0.716
	MSE	0.003	0.043	0.01	0.221	0.117	1.942	0.114	0.619	0.152	3.391	0.111	0.513
	Coverage	92.1%	95.4%	96%	94.3%	98.5%	96.3%	98%	97.1%	99.4%	97.1%	99%	96.4%
	CI width	0.24	0.492	0.931	0.93	3.071	3.46	1.861	2.178	4.809	5.365	1.852	2.136
n=2000	Bias	0	-0.002	-0.005	0.01	0.009	0.01	0.009	0.014	0.003	-0.006	0.008	0.022
	SD	0.039	0.114	0.068	0.239	0.238	0.699	0.243	0.481	0.319	0.98	0.276	0.489
	MSE	0.001	0.013	0.005	0.057	0.057	0.488	0.059	0.231	0.102	0.959	0.076	0.24
	Coverage	94.1%	96.2%	97.4%	96%	99.2%	96.9%	98.7%	96%	99.2%	96.9%	98.6%	97.4%
	CI width	0.175	0.318	0.602	0.602	1.96	2.092	1.321	1.454	2.989	3.209	1.351	1.504