

Table 1: Comparative analysis of TMLEs and one-step estimators under model misspecifications.

	TMLEs									One-step estimators								
	<i>Univariate Binary</i>			<i>Univariate Continuous</i>			<i>Univariate Binary</i>			<i>Univariate Continuous</i>			<i>Univariate Continuous</i>			<i>Univariate Continuous</i>		
	$\psi_1(\tilde{Q}^*)$			$\psi_{2a}(\tilde{Q}^*)$			$\psi_{2b}(\tilde{Q}^*)$			$\psi_1^+(\tilde{Q})$			$\psi_{2a}^+(\tilde{Q})$			$\psi_{2b}^+(\tilde{Q})$		
	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF
<b>n=500</b>																		
Bias	-0.011	0.002	-0.006	-0.076	-0.011	-0.019	-0.077	-0.020	-0.028	-0.012	-0.001	-0.004	-0.076	-0.003	-0.006	-0.077	-0.019	-0.030
SD	0.055	0.063	0.062	0.100	0.143	0.145	0.100	0.110	0.125	0.056	0.060	0.067	0.100	0.113	0.113	0.100	0.110	0.128
MSE	0.003	0.004	0.004	0.016	0.020	0.021	0.016	0.013	0.016	0.003	0.004	0.005	0.016	0.013	0.013	0.016	0.013	0.017
CI coverage	89.2%	88.3%	90.3%	88.1%	95.7%	95.2%	88%	92.5%	93.3%	90%	87.9%	89.3%	88.2%	98.1%	98.8%	88.1%	92.8%	93%
CI width	0.209	0.204	0.218	0.437	0.526	0.547	0.437	0.416	0.478	0.219	0.197	0.212	0.438	0.526	0.548	0.439	0.418	0.481
<b>n=1e+03</b>																		
Bias	-0.011	0.001	-0.004	-0.077	-0.004	-0.007	-0.078	-0.014	-0.017	-0.012	-0.001	-0.003	-0.077	-0.002	-0.001	-0.078	-0.013	-0.017
SD	0.038	0.042	0.042	0.073	0.086	0.088	0.073	0.080	0.085	0.039	0.042	0.042	0.073	0.082	0.082	0.073	0.080	0.085
MSE	0.002	0.002	0.002	0.011	0.007	0.008	0.011	0.007	0.007	0.002	0.002	0.002	0.011	0.007	0.007	0.011	0.007	0.008
CI coverage	89%	89.7%	89.6%	80.3%	96.4%	97%	80.3%	92.4%	92%	88.8%	89.2%	89.1%	80.4%	96.8%	98.1%	80.4%	92.8%	91.7%
CI width	0.145	0.147	0.151	0.308	0.366	0.374	0.308	0.293	0.316	0.152	0.144	0.148	0.309	0.366	0.375	0.309	0.294	0.317
<b>n=2e+03</b>																		
Bias	-0.012	0.002	-0.001	-0.078	-0.004	-0.005	-0.078	-0.007	-0.010	-0.012	0.001	0.000	-0.078	-0.004	-0.004	-0.078	-0.007	-0.010
SD	0.026	0.028	0.029	0.051	0.059	0.060	0.051	0.055	0.058	0.027	0.028	0.029	0.051	0.056	0.056	0.051	0.055	0.058
MSE	0.001	0.001	0.001	0.009	0.003	0.004	0.009	0.003	0.003	0.001	0.001	0.001	0.009	0.003	0.003	0.009	0.003	0.003
CI coverage	88.8%	93.5%	93.3%	67.8%	97.5%	97.2%	67.7%	93.7%	93.5%	90%	93.1%	93.5%	67.8%	97.7%	98.2%	67.7%	93.9%	93.6%
CI width	0.101	0.107	0.109	0.216	0.257	0.261	0.216	0.207	0.218	0.107	0.105	0.107	0.216	0.257	0.261	0.217	0.208	0.218