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

	TMLEs									One-step estimators								
	Univariate Binary			Univariate Continuous						Univariate Binary			Univariate Continuous					
	$\psi_1(\hat{Q}^\star)$			$\psi_{2a}(\hat{Q}^\star)$			$\psi_{2b}(\hat{Q}^\star)$			$\psi_1^+(\hat{Q})$			$\psi_{2a}^+(\hat{Q})$			$\psi_{2b}^+(\hat{Q})$		
	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF	Linear	SL	CF
n=500																		
Bias	-0.016	-0.001	-0.010	-0.081	-0.020	-0.037	-0.081	-0.016	-0.038	-0.017	-0.008	-0.005	-0.081	-0.021	-0.039	-0.081	-0.016	-0.037
SD	0.043	0.050	0.071	0.099	0.123	0.128	0.099	0.116	0.123	0.043	0.048	0.183	0.099	0.128	0.133	0.099	0.115	0.126
MSE	0.002	0.003	0.005	0.016	0.016	0.018	0.016	0.014	0.016	0.002	0.002	0.033	0.016	0.017	0.019	0.016	0.014	0.017
CI coverage	84.2%	83.2%	82.8%	85.5%	97%	96.8%	85.5%	91.5%	91.8%	83.1%	80%	81.5%	85.5%	96.8%	96.5%	85.5%	91.4%	91.4%
CI width	0.161	0.154	0.172	0.398	0.567	0.596	0.399	0.398	0.444	0.158	0.143	0.176	0.399	0.560	0.589	0.399	0.397	0.444
n=1000																		
Bias	-0.018	-0.003	-0.008	-0.081	-0.012	-0.027	-0.081	-0.009	-0.023	-0.018	-0.006	-0.008	-0.081	-0.013	-0.029	-0.081	-0.009	-0.023
SD	0.030	0.035	0.035	0.074	0.088	0.089	0.074	0.088	0.089	0.030	0.034	0.035	0.074	0.092	0.092	0.074	0.087	0.089
MSE	0.001	0.001	0.001	0.012	0.008	0.009	0.012	0.008	0.008	0.001	0.001	0.001	0.012	0.009	0.009	0.012	0.008	0.008
CI coverage	81.5%	87.3%	85.3%	74.6%	98.2%	97.2%	74.6%	90.1%	89.9%	80.8%	83.6%	84.2%	74.6%	96.8%	96.6%	74.6%	90.3%	89.8%
CI width	0.111	0.113	0.117	0.282	0.403	0.416	0.282	0.293	0.311	0.109	0.106	0.110	0.282	0.400	0.412	0.282	0.292	0.310
n=2000																		
Bias	-0.018	-0.002	-0.005	-0.084	-0.008	-0.019	-0.084	-0.005	-0.016	-0.018	-0.004	-0.005	-0.084	-0.008	-0.018	-0.084	-0.005	-0.016
SD	0.020	0.023	0.024	0.050	0.060	0.059	0.050	0.060	0.059	0.020	0.023	0.023	0.050	0.062	0.061	0.050	0.060	0.059
MSE	0.001	0.001	0.001	0.010	0.004	0.004	0.010	0.004	0.004	0.001	0.001	0.001	0.010	0.004	0.004	0.010	0.004	0.004
CI coverage	76.9%	89.7%	88.4%	60.5%	97.9%	98%	60.4%	92.2%	92.5%	75.4%	87.2%	87.4%	60.5%	97.3%	97.6%	60.4%	92.1%	92.3%
CI width	0.077	0.083	0.084	0.198	0.288	0.293	0.198	0.214	0.222	0.076	0.079	0.081	0.198	0.286	0.291	0.198	0.213	0.221