

MSE performance measured by the % of Naive-to-Oracle MSE captured

| | | | | | | | | | |
|-----------------------------------|------|----|----|----|--|----|----|----|----|
| Mean income rank | -4 | 34 | 35 | 36 | | 66 | 69 | 70 | 99 |
| Mean income rank [Black] | 29 | 79 | 80 | 87 | | 79 | 86 | 87 | 99 |
| P(Income ranks in top 20) | -129 | 50 | 51 | 57 | | 49 | 70 | 72 | 97 |
| P(Income ranks in top 20 Black) | -0 | 79 | 93 | 96 | | 56 | 84 | 95 | 97 |
| Incarceration | -7 | 68 | 68 | 69 | | 55 | 88 | 90 | 92 |
| Incarceration [Black] | 42 | 74 | 92 | 93 | | 52 | 75 | 96 | 97 |
| Column median | -2 | 71 | 74 | 78 | | 56 | 79 | 89 | 97 |

Indepndent Gaussian
[no residualization]

CLOSE-Gauss (parametric)
[no residualization]

CLOSE-Gauss
[no residualization]

CLOSE-NPMLE
[no residualization]

Indepndent-Gauss

CLOSE-Gauss (parametric)

CLOSE-Gauss

CLOSE-NPMLE