

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