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

	Independent-Gauss [no residualization]	Independent-NPMLE [no residualization]	CLOSE-Gauss (parametric) [no residualization]	CLOSE-Gauss [no residualization]	CLOSE-NPMLE [no residualization]	Independent-Gauss	Independent-NPMLE	CLOSE-Gauss (parametric)	CLOSE-Gauss	CLOSE-NPMLE
Mean income rank	-5	23	45	46	46	87	89	91	91	92
Mean income rank [white]	55	60	64	66	66	88	90	94	94	95
Mean income rank [Black]	31	61	85	86	86	85	89	93	93	93
Mean income rank [white male]	63	69	74	74	75	90	92	94	93	95
Mean income rank [Black male]	33	53	83	85	86	86	88	91	92	93
P(Income ranks in top 20)	-161	8	64	65	65	63	84	89	91	93
P(Income ranks in top 20 | white)	31	51	63	65	65	76	81	91	93	94
P(Income ranks in top 20 | Black)	0	26	79	94	95	56	61	84	95	97
P(Income ranks in top 20 | white male)	24	46	72	72	72	72	77	89	90	93
P(Income ranks in top 20 | Black male)	-1	22	78	95	96	50	54	81	95	96
Incarceration	-7	31	67	67	67	55	61	87	89	91
Incarceration [white]	67	76	92	93	96	82	86	93	94	97
Incarceration [Black]	42	50	74	92	93	52	55	76	96	97
Incarceration [white male]	45	54	88	93	96	63	66	87	94	98
Incarceration [Black male]	25	41	81	88	88	46	52	79	94	95
Column median	31	50	74	85	86	72	81	89	93	95