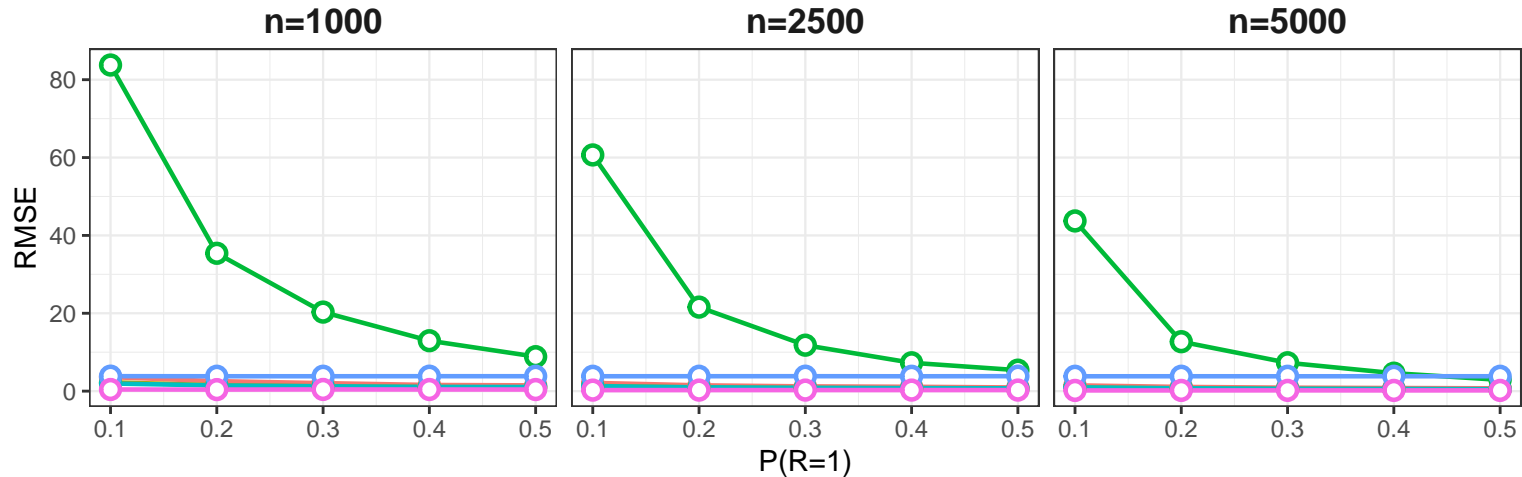


RMSE of treatment effect estimates

Varying (1) overall sample size (2) relative size of validation data



Method

- Approach 1 One-step
- Approach 2 One-step
- Naive
- Approach 1 Plug-in
- Approach 2 One-step (EEM)
- Oracle