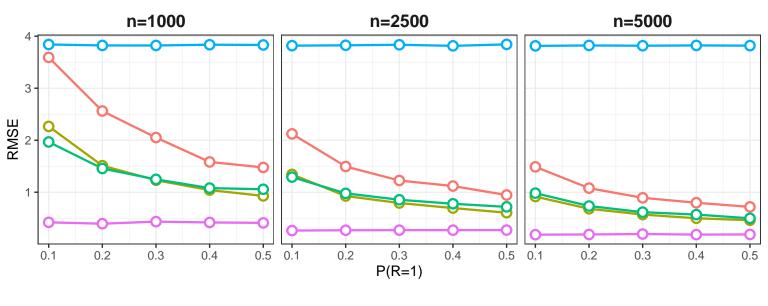**RMSE of treatment effect estimates**

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

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