

DGP 2; "Complex" Blip; n = 300

Expected outcome under the estimated ODTR

% match:

54.7%

67.7%
68.5%
65.5% 67.7%
66.0% 68.5%
54.2% 55.7%

68.1% 68.4%
68.9% 69.7%
54.3% 55.3%

67.6%
68.3%
67.6%
69.0%
55.4%

Risk

◇ N/A

■ R_{MSE} ▲ $R_{\text{E}[Y_d]}$

Library

■ GLM

■ Parametric blip models

■ ML blip models

■ Parametric + ML blip models

■ ML blip models and EYd maximizers

■ All blip models and EYd maximizers

N/A

Discrete

Metalearner

Blip-based

Vote-based