

DGP 2; "Complex" Blip; n = 1,000

Expected outcome under the estimated ODTR

% match:

56.7%

77.3%
77.4%
75.9% 77.3%
75.9% 77.4%
56.6% 58.1%79.3% 78.3%
79.7% 79.2%
56.6% 58.1%77.5%
78.4%
77.3%
78.4%
58.1%

Risk

◇ N/A

■ R_{MSE} ▲ $R_{E[Y_d]}$

Library

■ GLM

■ Parametric blip models

■ ML blip models

■ Parametric + ML blip models

■ ML blip models and EYd maximizers

■ All blip models and EYd maximizers

0.56

0.52

0.48

0.44

N/A

Discrete

Metalearner

Blip-based

Vote-based