

Regressions

Algorithm A

Algorithm B

Algorithm K

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Predictions A

Predictions B

Predictions K

Z1	Z2	Z3	Z4	Z5	Z6	Z7	Z8	Z9	Z10
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Z1	Z2	Z3	Z4	Z5	Z6	Z7	Z8	Z9	Z10
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Z1	Z2	Z3	Z4	Z5	Z6	Z7	Z8	Z9	Z10
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CROSS-VALIDATION: MINIMUM $E(Y - E(Y|A, W))^2$

CV Risk A : Z_a

CV Risk B : Z_b

CV Risk K : Z_k

SUPER-LEARNER ENSEMBLE

$$P(Y=1|Z) = \text{expit}(\beta_{1,n} Z_a + \beta_{2,n} Z_b \dots \beta_{k,n} Z_k)$$