Scaled bias of estimators of the natural direct effect under an incremental propensity score intervention (1000 simulations each; 8 sample sizes) 0.20 Data-Adaptive Estimation (HAL 0.15 0.10 0.05 $\sqrt{\mathbf{u}} \times \mathbf{u}$ Misspecified Parametric 6400 100 1600 400 000 3600 4900 Sample Size Reweighted (G & E w/ HAL)
Reweighted (G & E w/ intercept) Substitution (G & M w/ HAL)
Substitution (G & M w/ intercept) One-step (G, E, M w/ HAL) One-step (G, E, M w/ intercept) TMLE (G, E, M w/ HAL)
TMLE (G, E, M w/ intercept) estimator