Scaled mean-squared error of estimators of the natural direct effect under an incremental propensity score intervention (1000 simulations each; 8 sample sizes) Data-Adaptive Estimation (HAL 0.3 0.2 0.1 ₩ 0.0 X Misspecified Parametric 6 400 100 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) estimator