Scaled MSE,  $\delta = 0$ GLM for sampling mechanism n · MSE = n ×  $((\psi - \mathring{\psi})^2 + \mathring{\sigma}^2)$ HAL for sampling mechanism 0.2 0.1 900 100 400 1600 2500 Sample size Augmented one-step Naive one-step Reweighted one-step **Augmented TMLE** Reweighted TMLE