## Scaled MSE of one-step and TML estimators B Misspecified **All Correct** E Misspecified G Misspecified M Misspecified **D** Misspecified 2.5 2.0 Direct Effect 1.5 1.0 $n \times ((\psi - \psi)^2 + \delta^2)$ Indirect Effect 200 800,800 3200 200 800,800 3200 200 800,800 3200 200 800,800 3200 200 800,800 3200 200 800,800 3200 Sample Size

One-step TMLE