

Training procedure      Shared sets      Separated sets

Strong Overlap

Weak Overlap

Twins  
(N= 11 984)

ACIC 2016  
(N=4 802)

Caussim  
(N=5 000)

-0.6

-0.4

-0.2

0.0

0.2

-0.6

-0.4

-0.2

0.0

0.2

Relative Kendall to semi-oracle  $\widehat{R-risk}^*$

