Figure: Normalized ATE bias on Test $\left| \frac{\tau - \tau_{\hat{f}_{\mathcal{M}}^*}}{\tau} \right|$ (log scale) versus Overlap violation between control and treated (MMD).

Selection metrics

Oracle
- $\widehat{\mu-\text{risk}}_{IPW^*}(f)$
- $\widehat{\text{R}-\text{risk}}^*(f)$
- $\widehat{\text{R}-\text{risk}}_{IPW^*}(f)$
- $\widehat{\tau-\text{risk}}(f)$

Feasible
- $\widehat{\mu-\text{risk}}(f)$
- $\widehat{\mu-\text{risk}}_{IPW}(f)$
- $\widehat{\mu-\text{risk}}_{IPW-N}(f)$
- $\widehat{\text{R}-\text{risk}}(f)$
- $\widehat{\text{R}-\text{risk}}_{IPW}(f)$