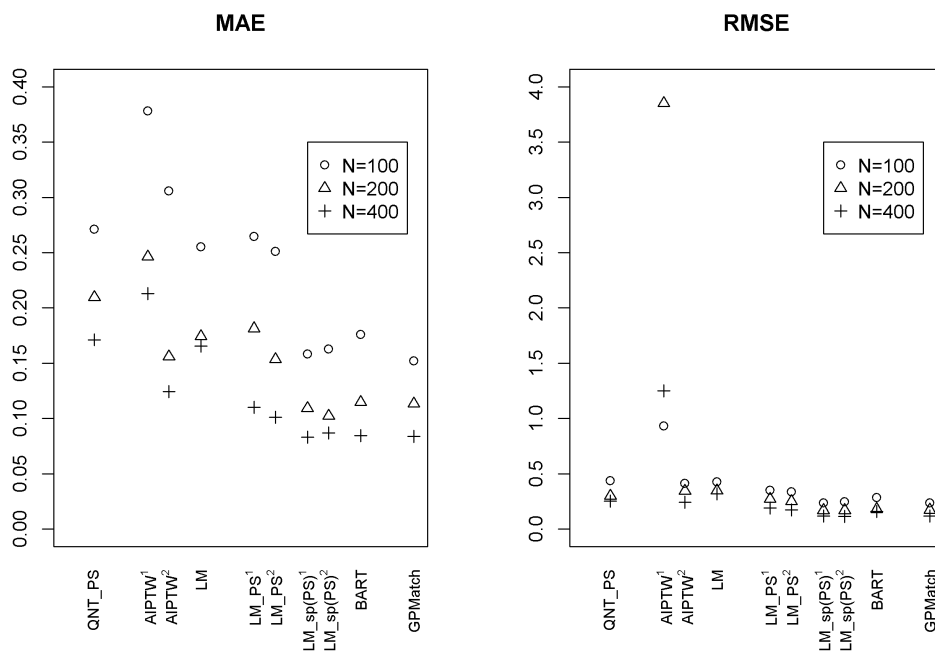


FIGURE S2 Comparisons of root mean square error (RMSE), and median absolute error (MAE) of the ATE Estimates by Different Methods Across Different Sample Sizes under the Simulation Setting 2: $\{\gamma_0, \gamma_1, \gamma_2, \gamma_3\} = \{1, 0.15, 0, 0\}$



¹ Propensity score estimated using logistic regression on $\text{logit}A \sim X$. ² Propensity score estimated using logistic regression on $\text{logit}A \sim X^{1/3}$. GPMatch: Bayesian structural model with Gaussian process prior. QNT_PS: Propensity score sub-classification by quintiles. AIPTW: augmented inversed probability of treatment weighting; LM: linear regression modeling $Y \sim X$; LM_PS: linear regression modeling with propensity score adjustment. LM_sp(PS): linear regression modeling with spline fit propensity score adjustment. BART: Bayesian additive regression tree.