**FIGURE \$5** Distribution of the Estimated by Different Sample Sizes ATE from GPMatch under the Kang and Shafer Dual Misspecification Setting. Upper panel presents the results of GPMatch with the treatment effect only in the mean function model; lower panel presents the results of GPMatch with the treatment effect and the  $X_1 - X_4$  in the mean function model. Both included  $X_1 - X_4$  in the covariate function.

