

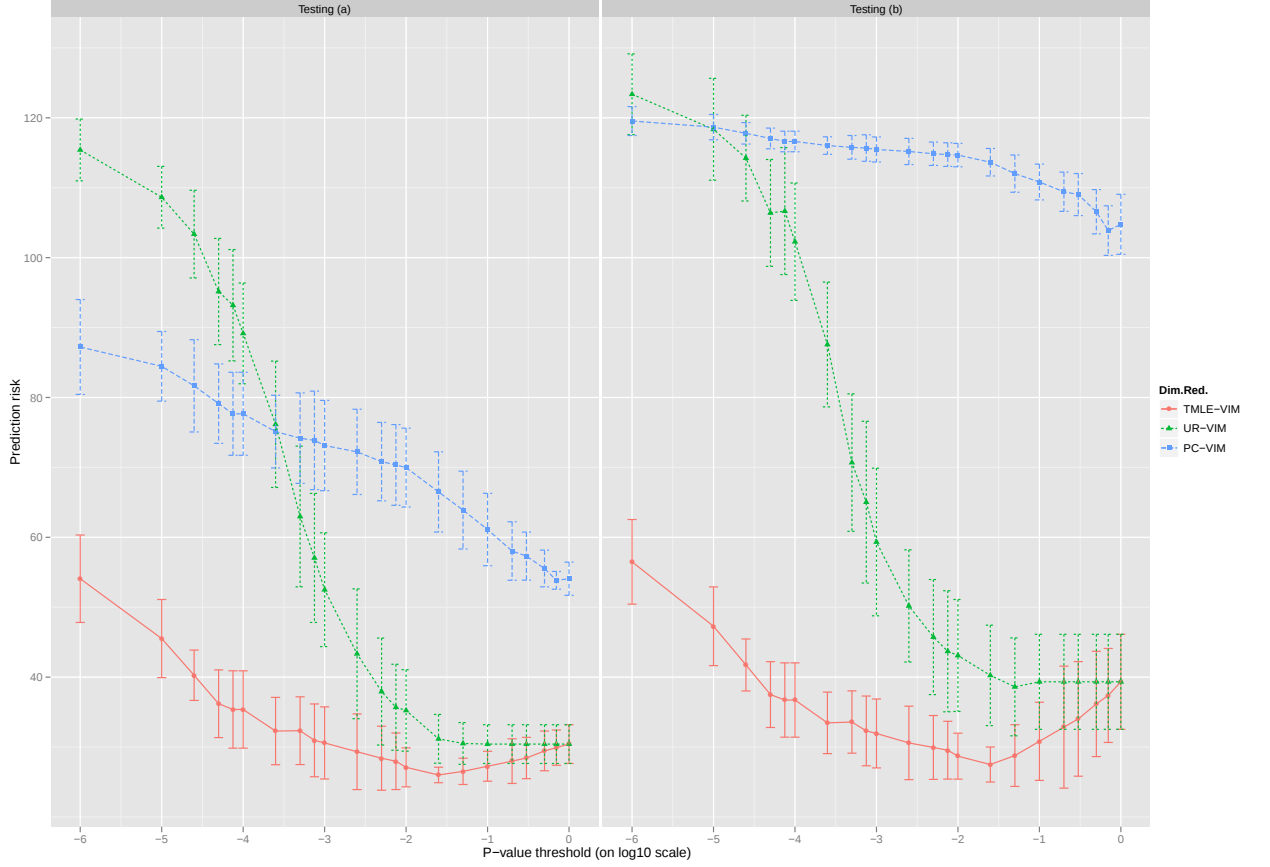


Figure 1: The prediction risk from the UR-VIM, the TMLE-VIM and the PCA for the simulation I data with setup $(m_w = 10, \rho = 0.7, \sigma_e = 5)$. D/S/A risks are plotted across a range of p-value thresholds that were used to truncate the variable (or component in the case of PCA) list in a dimension reduction procedure. The left panel plots prediction risks calculated on the testing set (a), and the right panel on the testing set (b). Red dots represent the TMLE-VIM, green triangles represent the UR-VIM, and blue squares represent the PCA. Standard error bars are superimposed on each point.