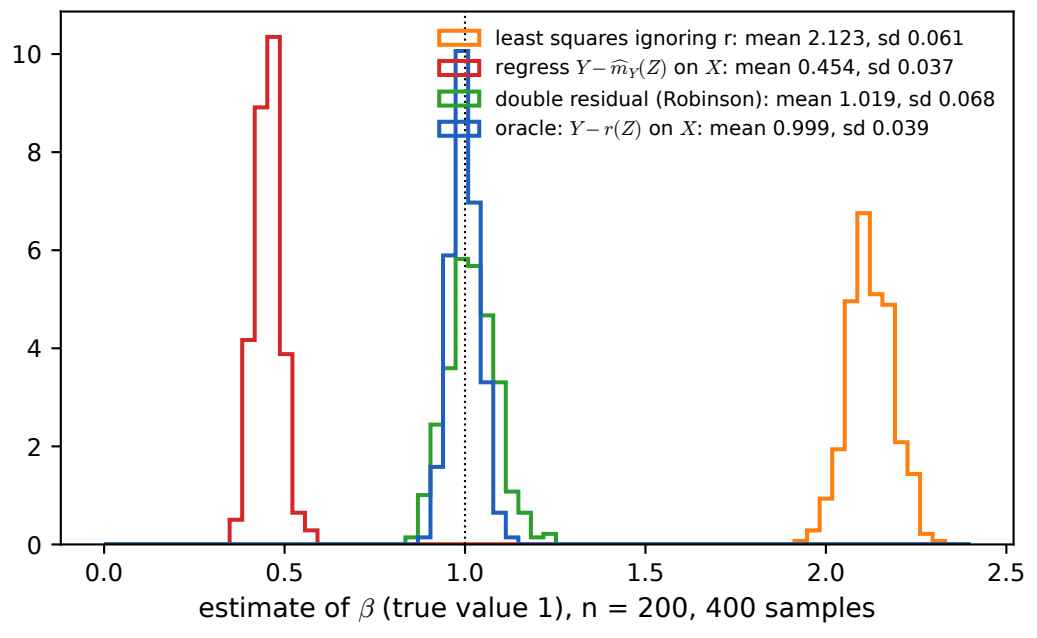

least squares ignoring r: mean 2.123, sd 0.061
regress $Y - \widehat{m}_Y(Z)$ on X: mean 0.454, sd 0.037
double residual (Robinson): mean 1.019, sd 0.068
oracle: $Y - r(Z)$ on X: mean 0.999, sd 0.039
0
2
4
6
8
10
0.0
0.5
1.0
1.5
2.0
2.5
estimate of β (true value 1), n = 200, 400 samples