Coverage of 95% Confidence Intervals

Quadratic Decay of Covariate Effects

Panels across columns: $R^2_y = 0$, $R^2_y = 0.25$, $R^2_y = 0.5$, $R^2_y = 0.75$

Panels across rows: 20 Covariates, 200 Covariates

Y-axis: Coverage (0.00, 0.25, 0.50, 0.75, 1.00)

X-axis: Partial R^2 for $X_i V_i$ interaction on D_i (0.0, 0.2, 0.4, 0.6)

Method

- ALasso (CV)
- Fully Moderated
- KRLS
- Oracle
- Post-Double Selection