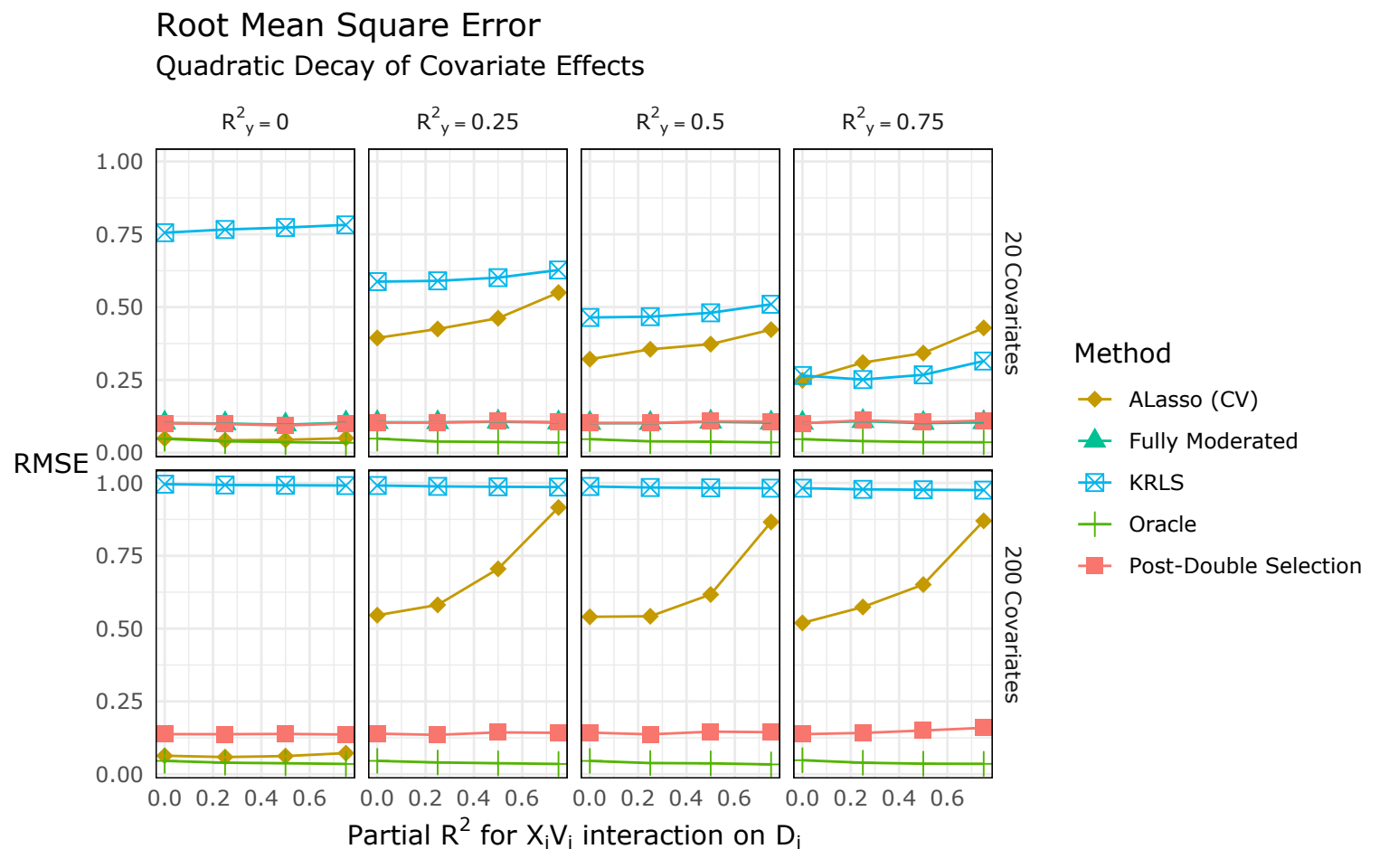
Root Mean Square Error
Quadratic Decay of Covariate Effects
$R^2_y = 0$
$R^2_y = 0.25$
$R^2_y = 0.5$
$R^2_y = 0.75$
20 Covariates
200 Covariates
RMSE
1.00
0.75
0.50
0.25
0.00
0.0 0.2 0.4 0.6
Partial R^2 for X_iV_i interaction on D_i
Method
ALasso (CV)
Fully Moderated
KRLS
Oracle
Post-Double Selection