Absolute Bias
Quadratic Decay of Covariate Effects

Figure axes: columns labelled $R^2_y = 0$, $R^2_y = 0.25$, $R^2_y = 0.5$, $R^2_y = 0.75$; rows labelled 20 Covariates and 200 Covariates. Vertical axis: $|\text{Bias}|$. Horizontal axis: Partial R^2 for $X_i V_i$ interaction on D_i.

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