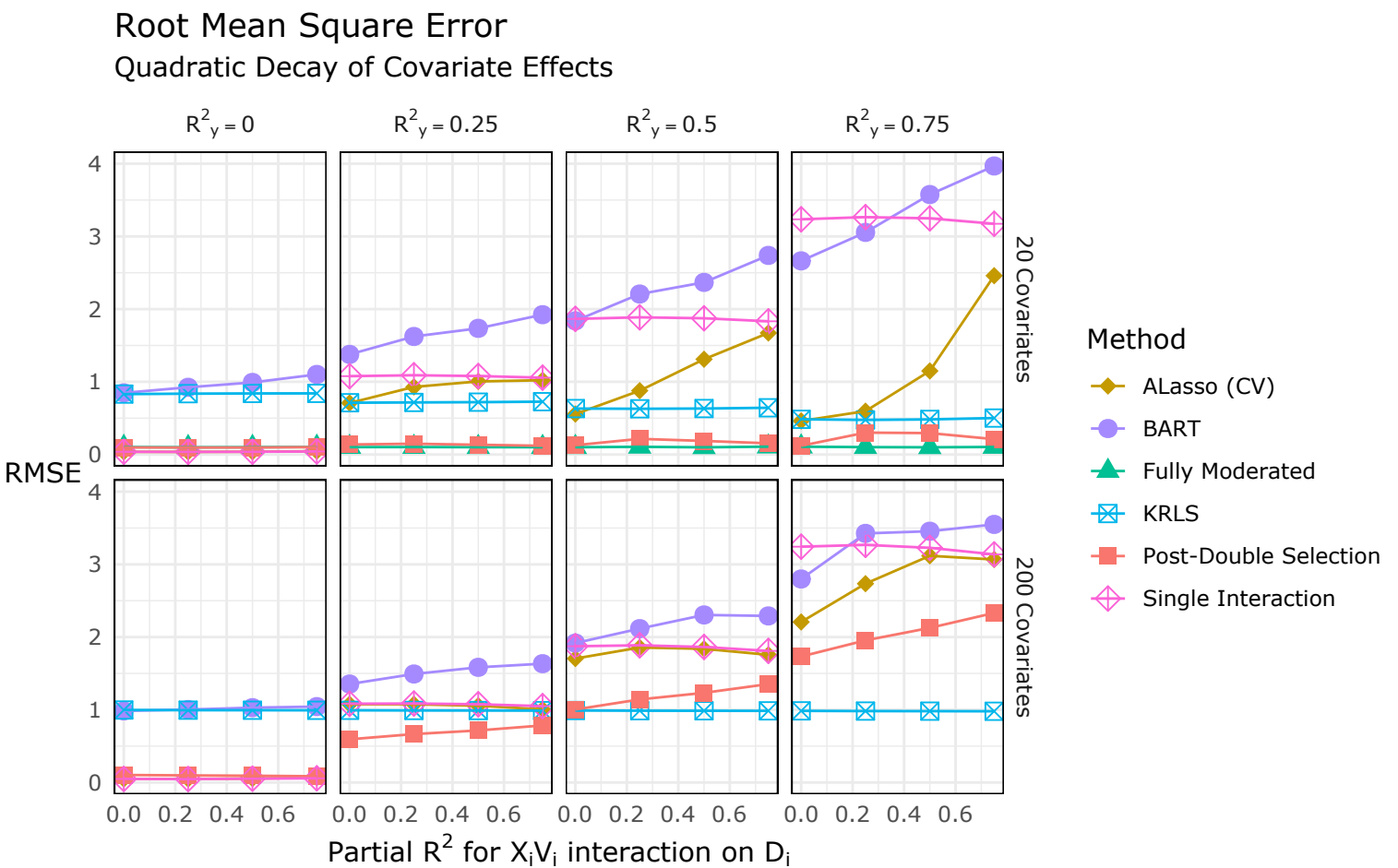
Root Mean Square Error
Quadratic Decay of Covariate Effects
$R^2_y = 0$
$R^2_y = 0.25$
$R^2_y = 0.5$
$R^2_y = 0.75$
20 Covariates
200 Covariates
RMSE
0
1
2
3
4
0.0
0.2
0.4
0.6
Partial $R^2$ for $X_iV_i$ interaction on $D_i$
Method
ALasso (CV)
BART
Fully Moderated
KRLS
Post-Double Selection
Single Interaction