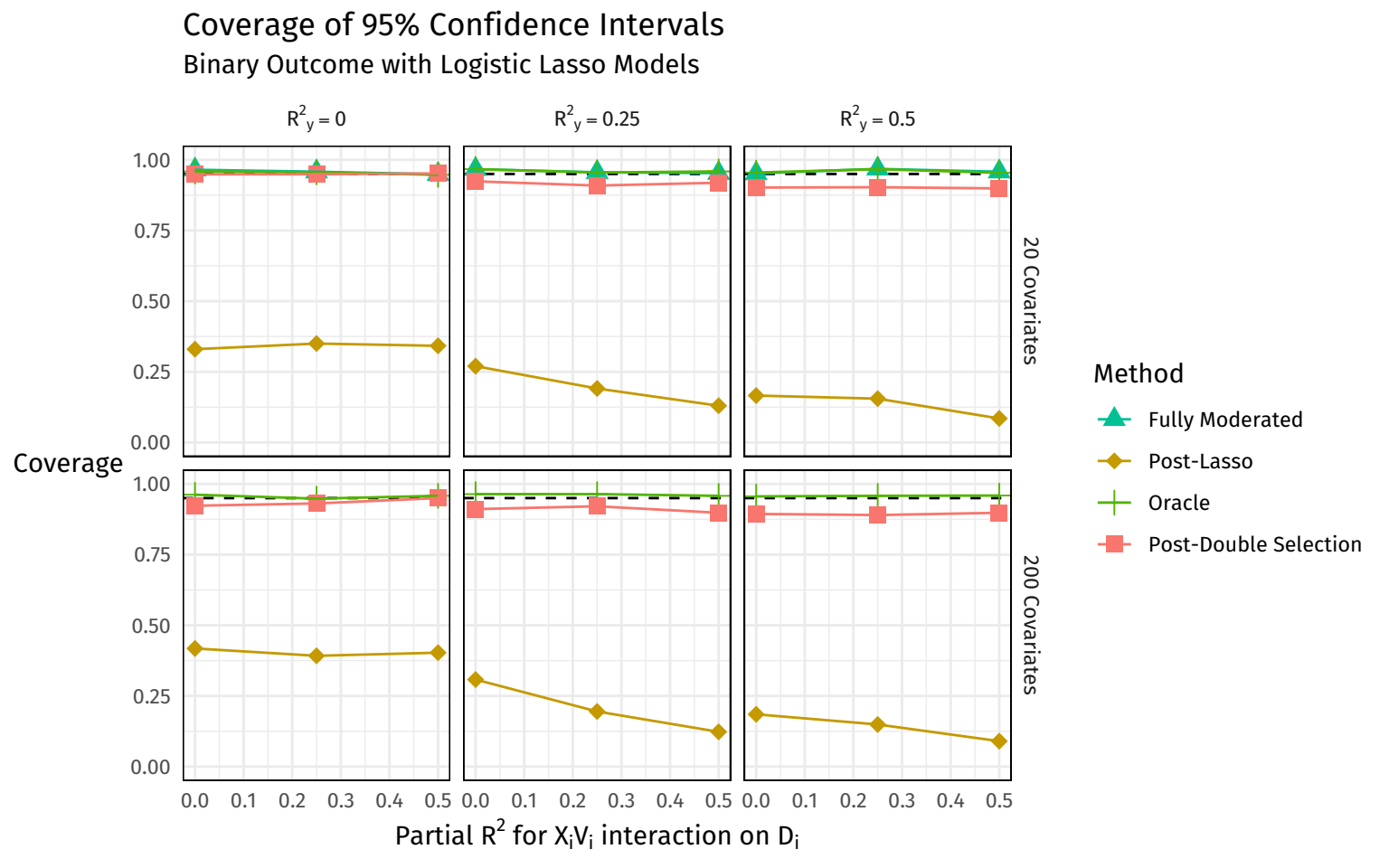
Coverage of 95% Confidence Intervals
Binary Outcome with Logistic Lasso Models
$R^2_y = 0$
$R^2_y = 0.25$
$R^2_y = 0.5$
20 Covariates
200 Covariates
Coverage
1.00
0.75
0.50
0.25
0.00
0.0 0.1 0.2 0.3 0.4 0.5
Partial $R^2$ for $X_iV_i$ interaction on $D_i$
Method
Fully Moderated
Post-Lasso
Oracle
Post-Double Selection