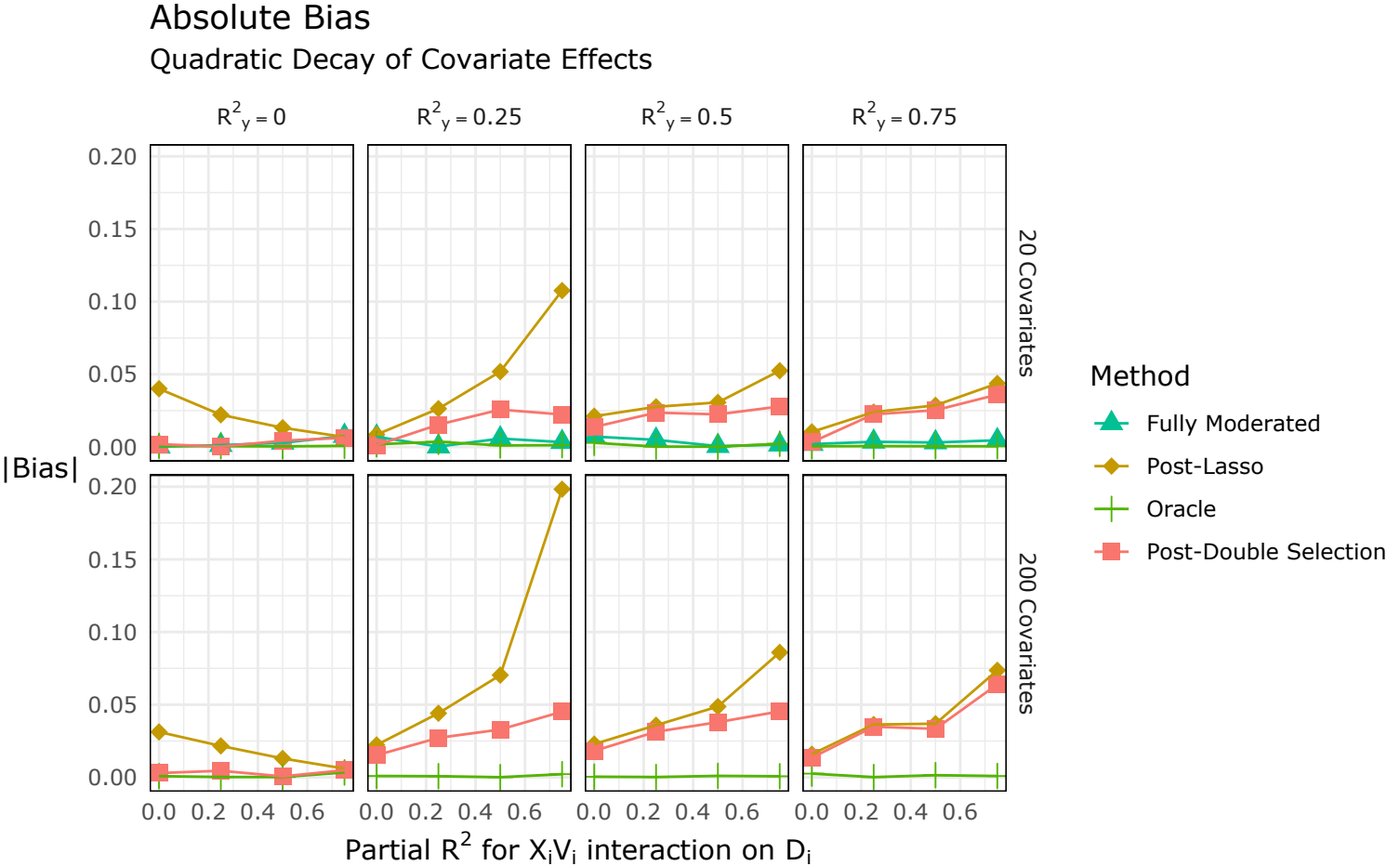
Absolute Bias
Quadratic Decay of Covariate Effects
$R^2_y = 0$
$R^2_y = 0.25$
$R^2_y = 0.5$
$R^2_y = 0.75$
20 Covariates
200 Covariates
|Bias|
0.20
0.15
0.10
0.05
0.00
0.0 0.2 0.4 0.6
Partial R^2 for X_iV_i interaction on D_i
Method
Fully Moderated
Post-Lasso
Oracle
Post-Double Selection