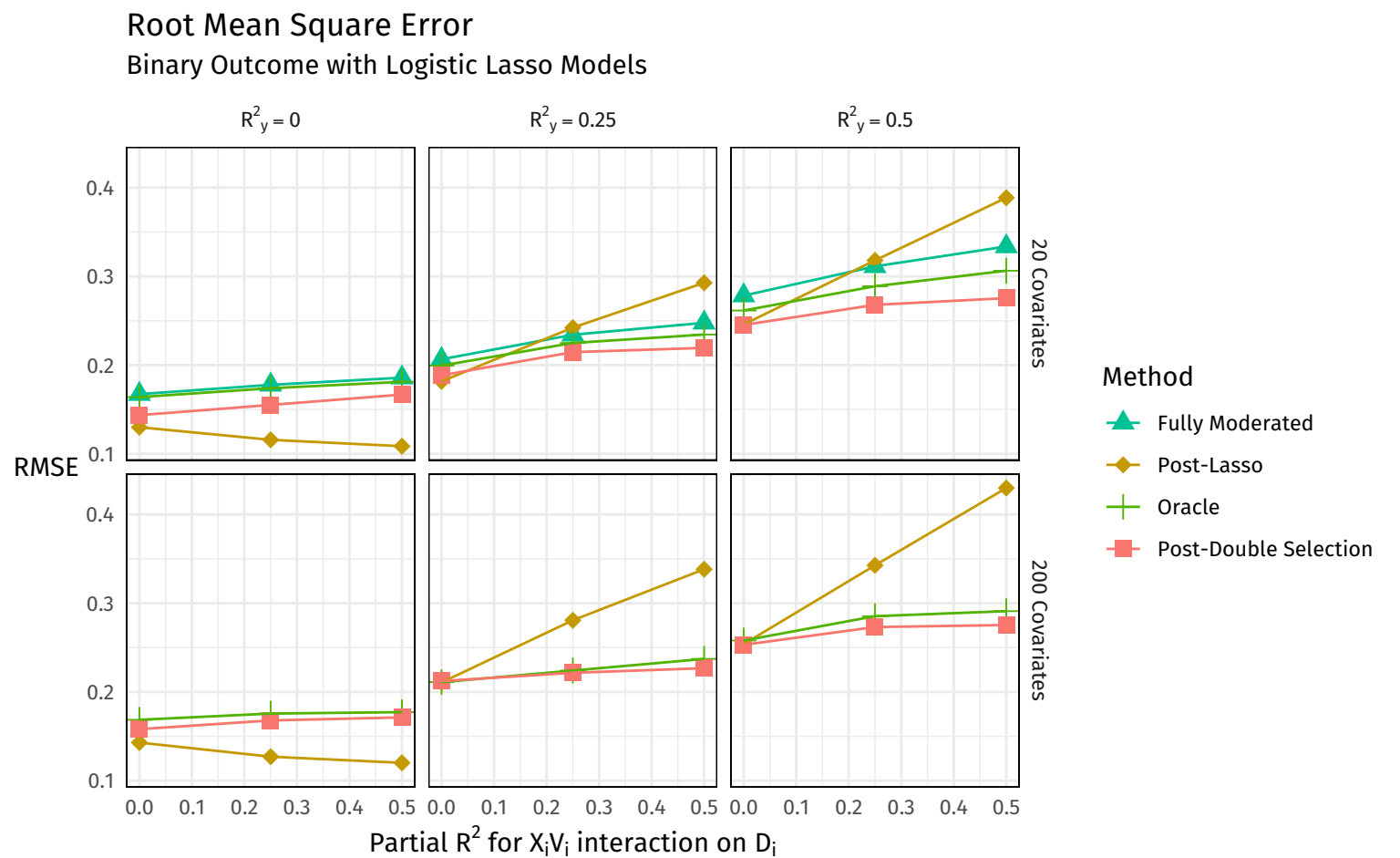
Root Mean Square Error
Binary Outcome with Logistic Lasso Models
$R^2_y = 0$
$R^2_y = 0.25$
$R^2_y = 0.5$
20 Covariates
200 Covariates
RMSE
0.1
0.2
0.3
0.4
0.0
0.1
0.2
0.3
0.4
0.5
Partial R^2 for X_iV_i interaction on D_i
Method
Fully Moderated
Post-Lasso
Oracle
Post-Double Selection