

# Instrumental Variables: Estimated vs True CATEs

## Linear Case

## NonLinear Case

Frobenius Norm

Corr: 0.87  
Est: LinearDRIV

Corr: 0.24  
Est: LinearDRIV

CODEC

Corr: 0.94  
Est: LinearDRIV

Corr: 0.99  
Est: SparseLinearDRIV

Energy Distance

Corr: 1.00  
Est: SparseLinearDRIV

Corr: 0.98  
Est: SparseLinearDRIV

