Confidence intervals at sample size n = 500

Gradient Boosting ASE

Coverage: 0.93 Coverage: 0.80 Coverage: 0.94 Coverage: 0.82
Median length: 8.31 Median length: 6.54 Median length: 9.77 Median length: 6.75

140
120
100
80

Gradient Boosting ATE

Coverage: 0.95 Coverage: 0.84 Coverage: 0.94 Coverage: 0.76
Median length: 0.53 Median length: 0.41 Median length: 0.55 Median length: 0.38

3.0
2.5
2.0
1.5

LASSO ASE

Coverage: 0.95 Coverage: 0.93 Coverage: 0.97 Coverage: 0.95
Median length: 0.19 Median length: 0.14 Median length: 0.26 Median length: 0.18

1.4
1.2
1.0
0.8

LASSO ATE

Coverage: 0.96 Coverage: 0.92 Coverage: 0.94 Coverage: 0.69
Median length: 0.59 Median length: 0.49 Median length: 0.64 Median length: 0.30

3
2
1
0

Estimator
Direct & 5 fold cross−fitting
Direct & No cross−fitting
Indirect & 5 fold cross−fitting
Indirect & No cross−fitting