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

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

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

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

Estimator

Direct & 5 fold cross−fitting

Direct & No cross−fitting

Indirect & 5 fold cross−fitting

Indirect & No cross−fitting