n = 250; estimand = CATE_train; tau = homogeneous linear homogeneous 3 2 1 0 100 50 5 500 **RMSE** nonlinear homogeneous 6 4 2 0 . 50 100 5 500 p Causal RF

BCF-BMA

safe-BART

BCF

safe-BART-BMA

⇒ safe-BART-BMA ps-BART ps-MOTR

linear homogeneous 3 2 1 0 50 100 500 **RMSE** nonlinear homogeneous 6 4 2 0 5 100 500 50 p BCF−BMA 🖨 safe−BART ps-BART Causal RF ps-BART-BMA safe-BCF 🖨 **BCF** ps-MOTR

n = 250; estimand = CATE_test; tau = homogeneous

heterogeneous nonlinear heterogeneous

RMSE

n = 250; estimand = CATE_train; tau = heterogeneous

linear



p

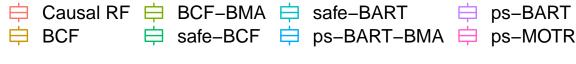
0

heterogeneous nonlinear heterogeneous

RMSE

n = 250; estimand = CATE_test; tau = heterogeneous

linear



p

n = 250; estimand = ATE_train; tau = homogeneous linear homogeneous **RMSE** nonlinear homogeneous p Causal RF

BCF−BMA

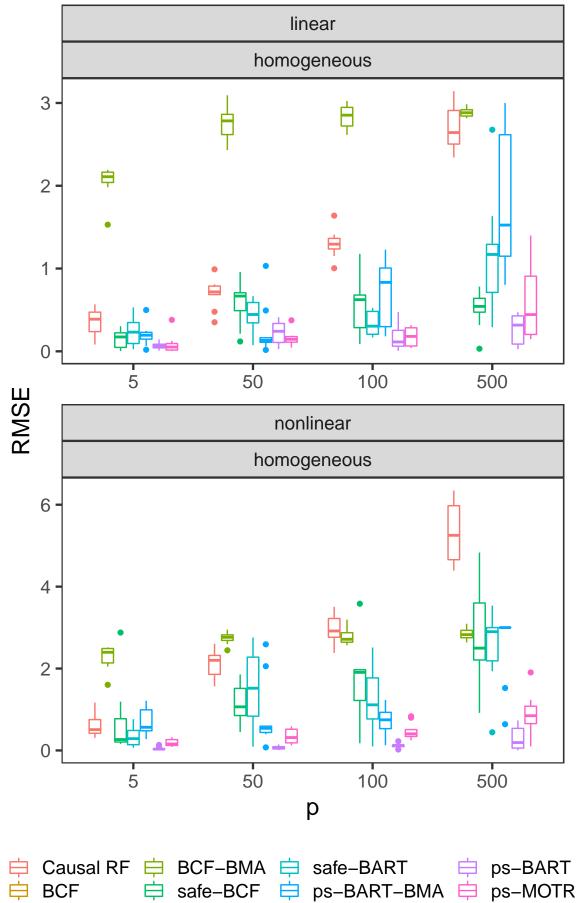
safe−BART

BCF

safe−BART−BMA ps-BART

ps-MOTR

n = 250; estimand = ATE_test; tau = homogeneous



n = 250; estimand = ATE_train; tau = heterogeneous linear heterogeneous 0 **RMSE** nonlinear heterogeneous 6 . p

 □ Causal RF □ BCF-BMA □ safe-BART □ ps-BART □ ps-BART □ ps-BART □ ps-MOTR

 □ BCF □ safe-BCF □ ps-BART-BMA □ ps-MOTR

n = 250; estimand = ATE_test; tau = heterogeneous

