

Setup C

Mean Squared Error (MSE)

XGBoost

Random Forest

GAM

500

1000

2000

500

1000

2000

500

1000

2000

Sample Size (n)

Method —●— EP-Learner (ours) —●— DR-Learner —●— R-Learner —●— T-Learner ···●··· Causal Forest

1.00

0.30

0.10

0.03

0.30

0.10

0.03

0.01

0.30

0.10

0.03