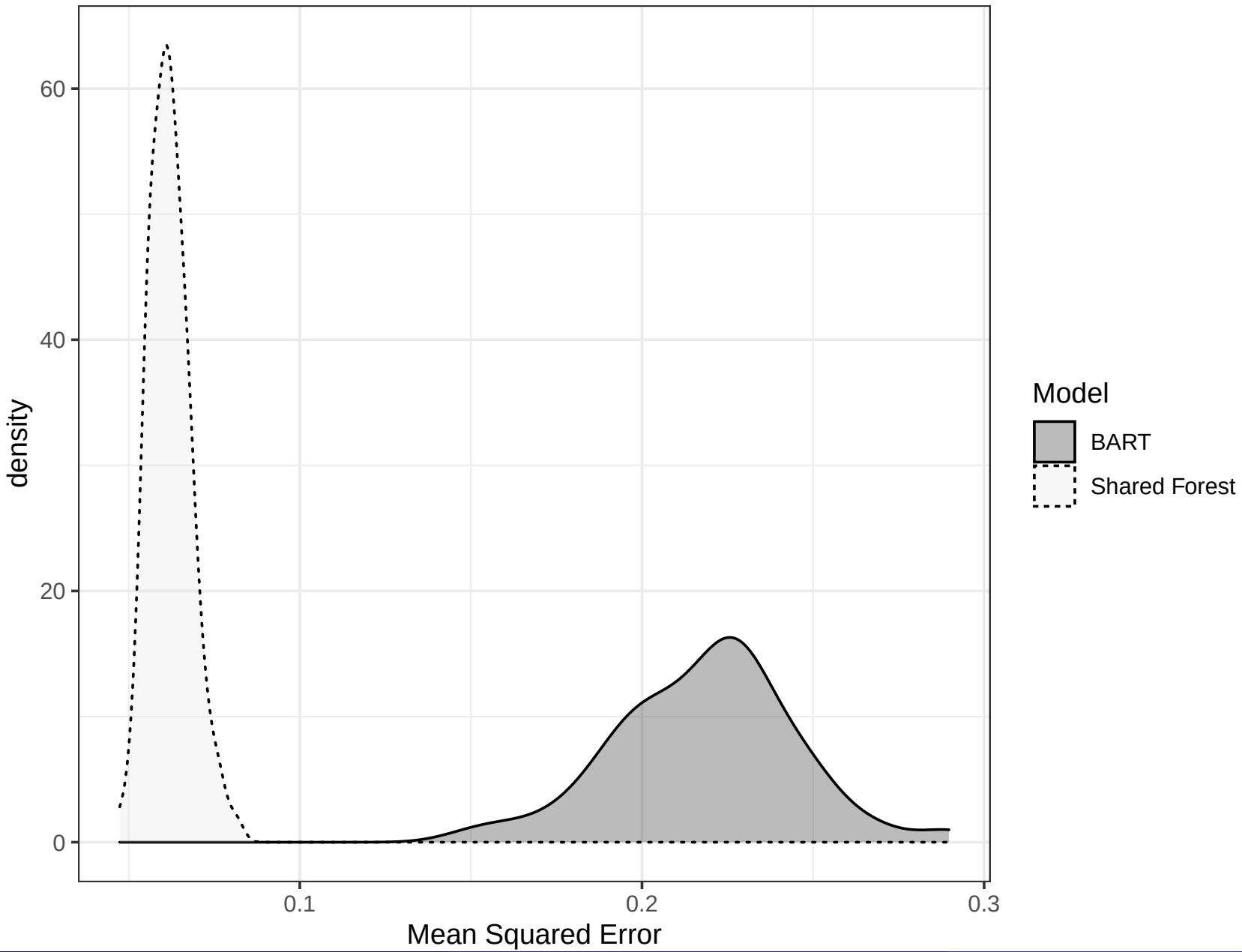
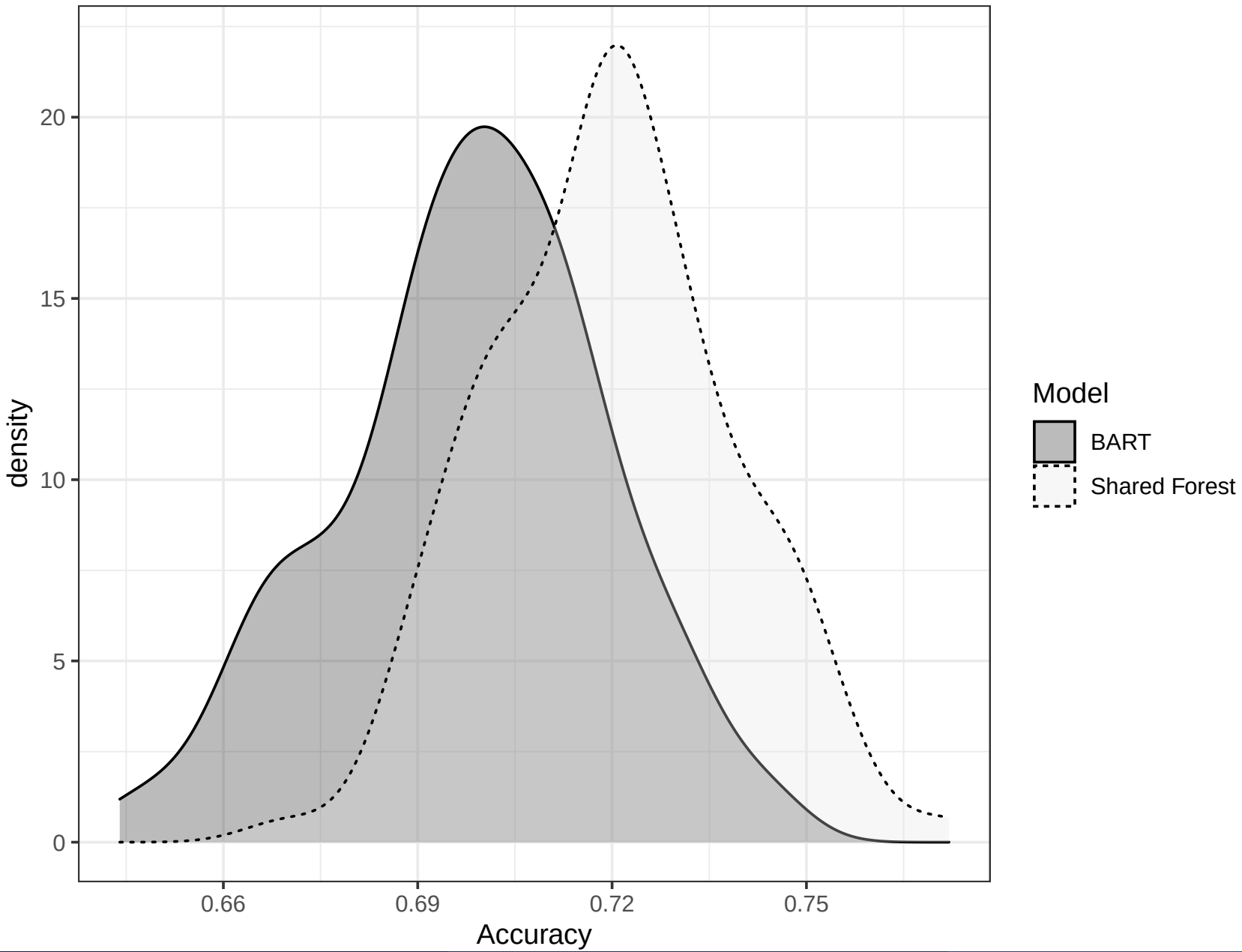
Shared Forest

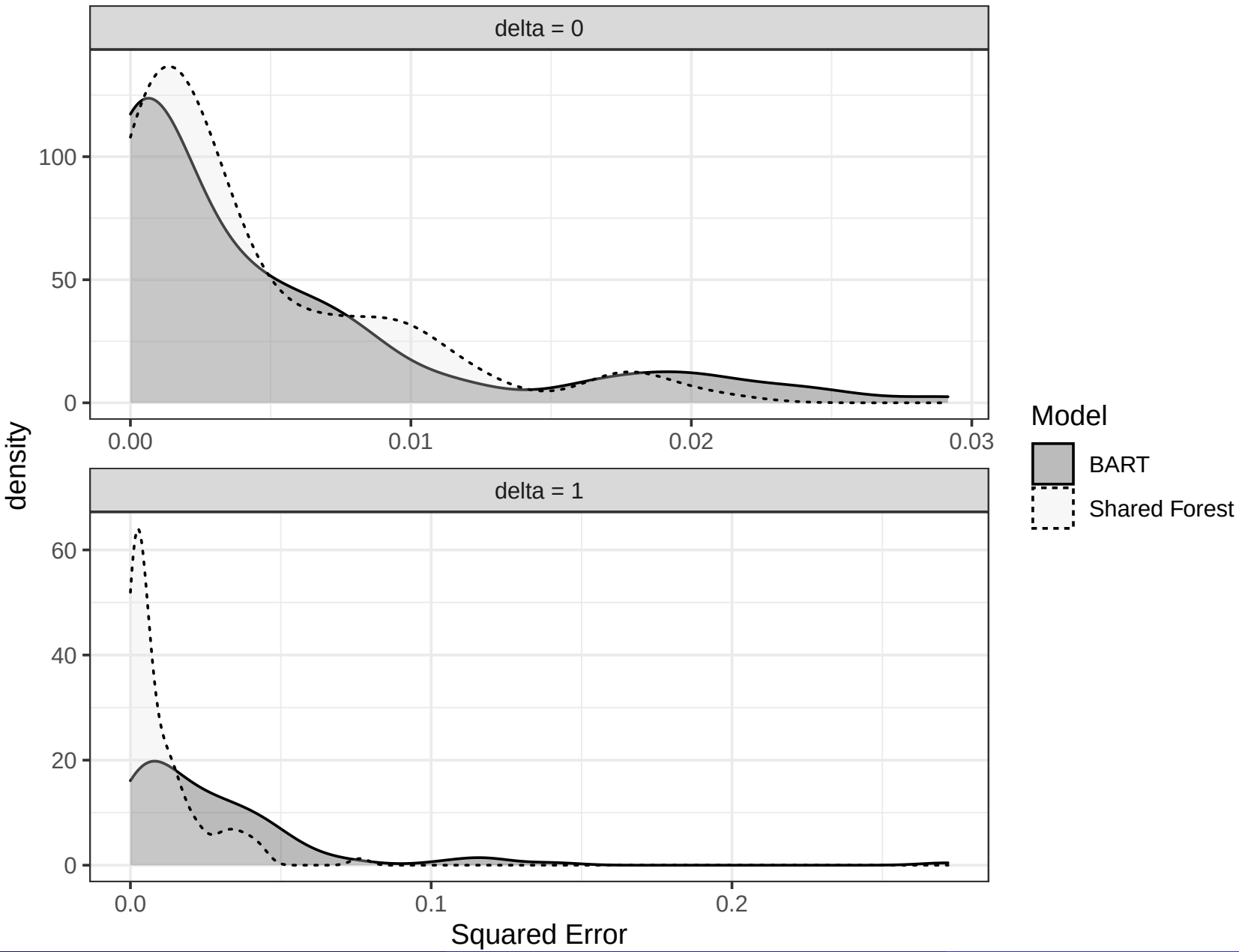
Predicting Individual Y^*



Predicting Individual $\delta*$

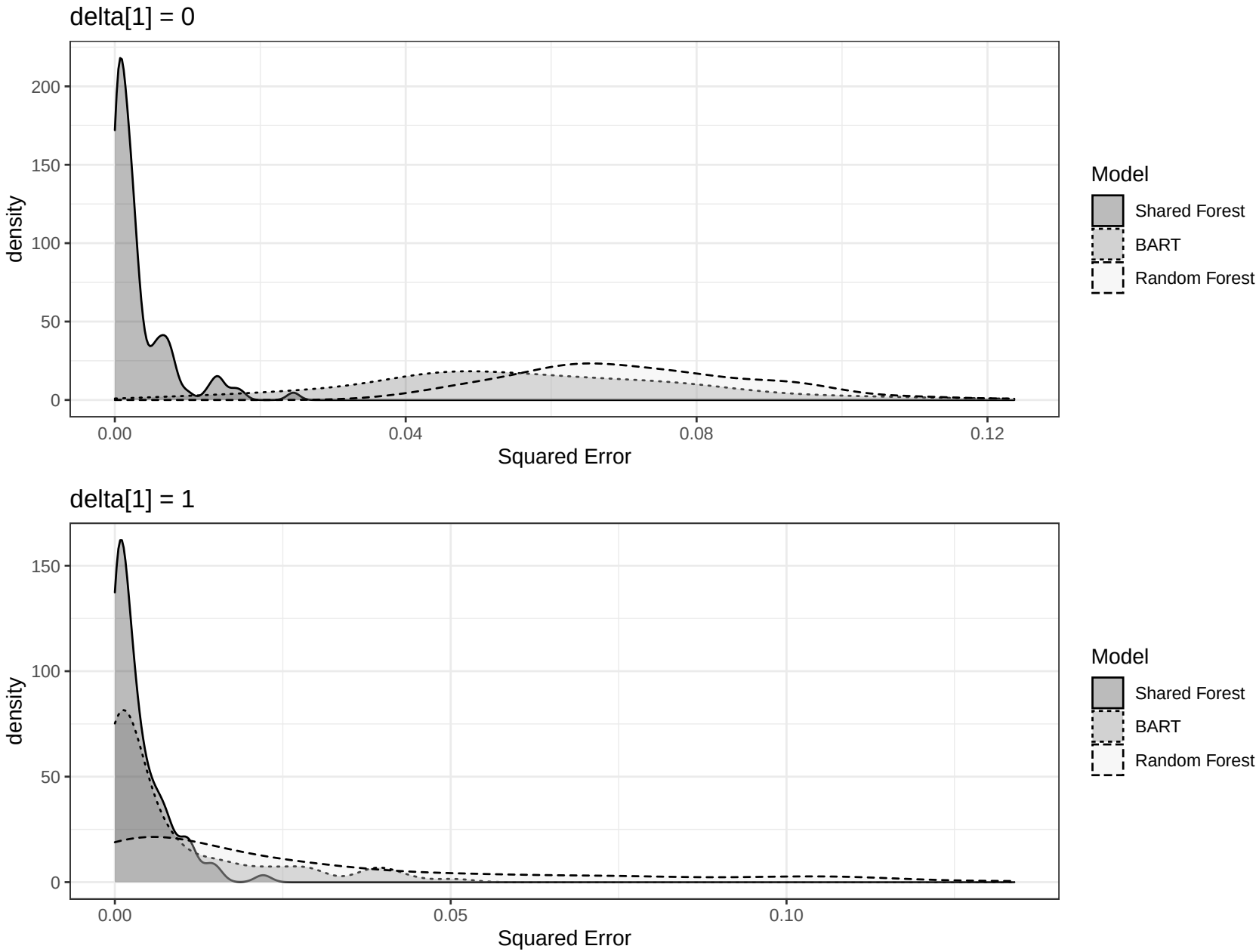


Predicting $E(Y^* \mid \delta^*)$



Predicting $E(Y^* \mid \delta^*)$

delta	variable	MSE	L_bound	U_bound
0	BART	0.004875	0.000004	0.023207
0	Shared Forest	0.004330	0.000007	0.017697
1	BART	0.028464	0.000042	0.119264
1	Shared Forest	0.010399	0.000011	0.041591

Table: Mean of the squared errors (across simulations) comparing the true $E(Y^* \mid \delta^*)$ to the estimated $\hat{E}(Y^* \mid \hat{\delta})$.

Predicting $E(\delta_2^* \mid \delta_1^*)$