Not Sparse Linear Friedman Step Binary 1.1asymmetric 1.0 0.9-RMSE Ratio (relative to Probit) Model → BART→ NN→ RF→ Probit 1.1symmetric 0.9-1500 250 **n** 500 1000 1500 250 500 1000 500 1000 1500 250 500 250 1000 1500