Estimated error (y-axis) vs Method (x-axis)

Estimator
- ● Abs. Err. $\hat{\tau}_{LASSO}$
- ▲ Abs. Err. $\hat{\tau}_{Boost}$
- ◆ Rel. Err. $\hat{\tau}_{LASSO}$ V.S. $\hat{\tau}_{Boost}$

Method
- ● IF
- ● EIF