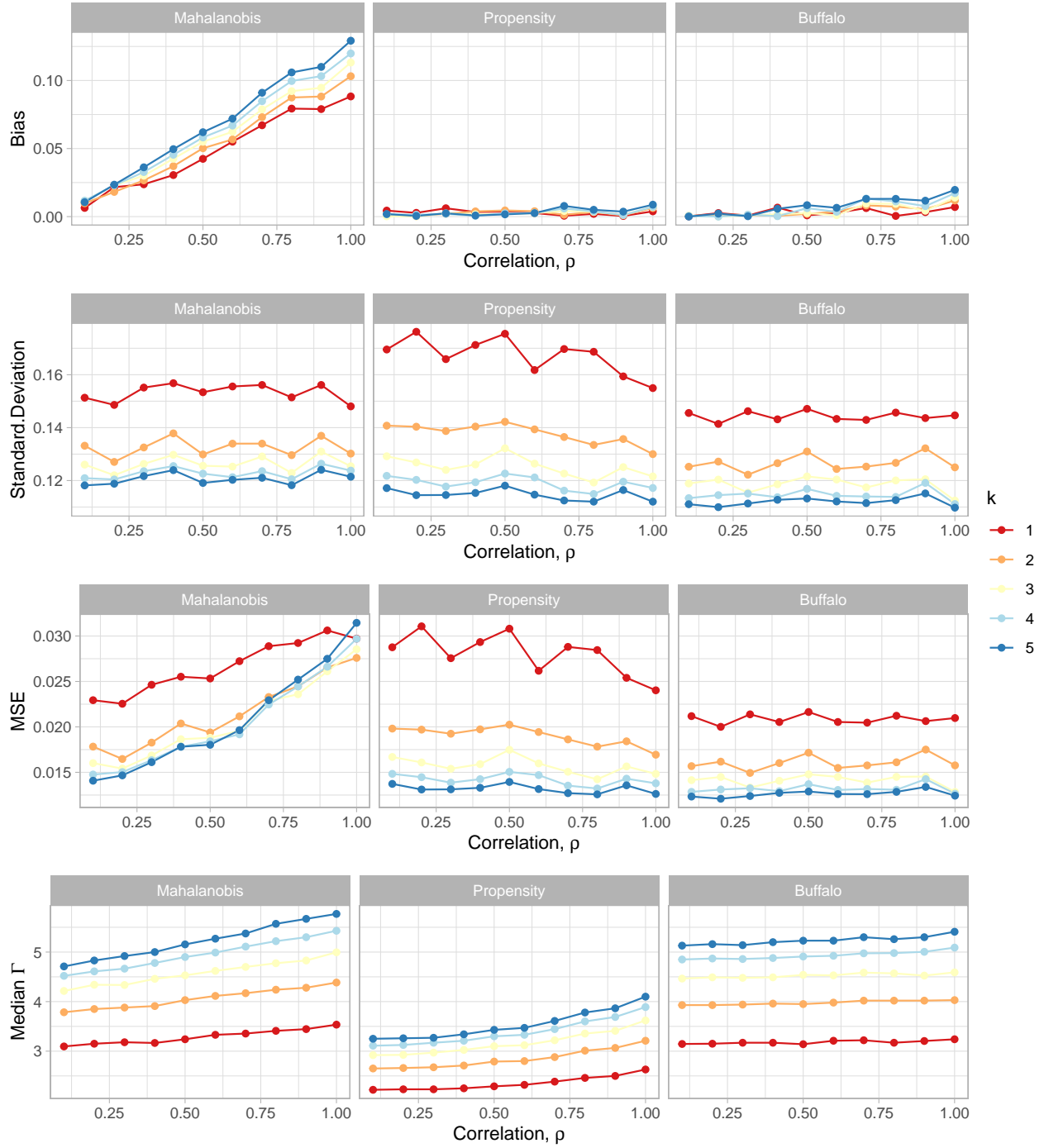


Lasso Results

Primary simulations from paper

For reference, the performance of each method under this formulation is given below.



Lasso

Same idea, except now the score models are both fit with a lasso model.

Note that the coefficient of X1 in the propensity score model was increased (from 1/3 to 1/2) because otherwise it was common for the lasso regression to over-regularize and conclude that all coefficients were zero.

