

Cumulative Regret of DTR across Approaches and Scenarios for Training and Test Data

Mean (SD)			
		train	test
linear interactions	Q-Learning	20.754 (0.792)	20.894 (1.047)
	DWOLS	19.805 (1.033)	20.012 (1.147)
	G-Estimation	43.154 (4.040)	43.291 (4.063)
	CART	3.522 (0.941)	3.586 (0.975)
	k-NN Regression	29.569 (0.842)	26.100 (1.232)
	DTR-CT	2.943 (0.952)	2.948 (0.971)
	DTR-CF	2.750 (0.323)	2.759 (0.354)
non-linear interactions	Q-Learning	39.341 (2.370)	39.762 (4.230)
	DWOLS	39.044 (2.736)	39.004 (2.793)
	G-Estimation	18.781 (1.904)	19.344 (4.649)
	CART	28.020 (7.810)	31.155 (28.022)
	k-NN Regression	22.672 (2.575)	26.359 (2.893)
	DTR-CT	13.722 (6.160)	13.882 (6.133)
	DTR-CF	10.261 (1.510)	10.210 (1.839)