

Instrumental Variables: Estimated vs True CATEs

Linear Case

NonLinear Case

Frobenius Norm

Corr: 0.87
Est: LinearDRIV

Corr: 0.24
Est: LinearDRIV

CODEC

Corr: 0.94
Est: LinearDRIV

Corr: 0.99
Est: SparseLinearDRIV

Energy Distance

Corr: 1.00
Est: SparseLinearDRIV

Corr: 0.98
Est: SparseLinearDRIV

