

Method

Low

Medium

High

S-Learner (oob honest)

S-Learner (debiased)

BART

0.00 0.25 0.50 0.75 1.00 0.00 0.25 0.50 0.75 1.00 0.00 0.25 0.50 0.75 1.00

Empirical Coverage of CATE ($\alpha = 0.05$)

