$Y = W(4X_3 - 2X_1) + 3X_1 + 5X_2 + \varepsilon$ W ~ Bern(.5) n = 100 n = 1000n = 10000 10 dim = 200 --10 estimated CATE 10 dim = 1000 --10 **-**-10 -10 10 10 10 true CATE