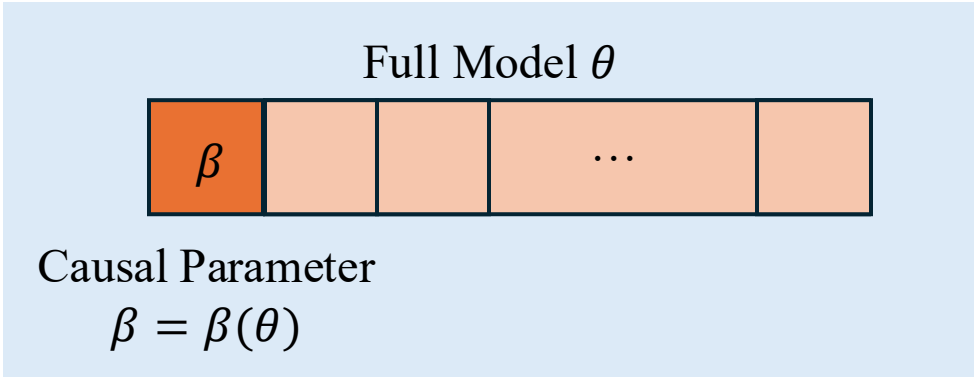
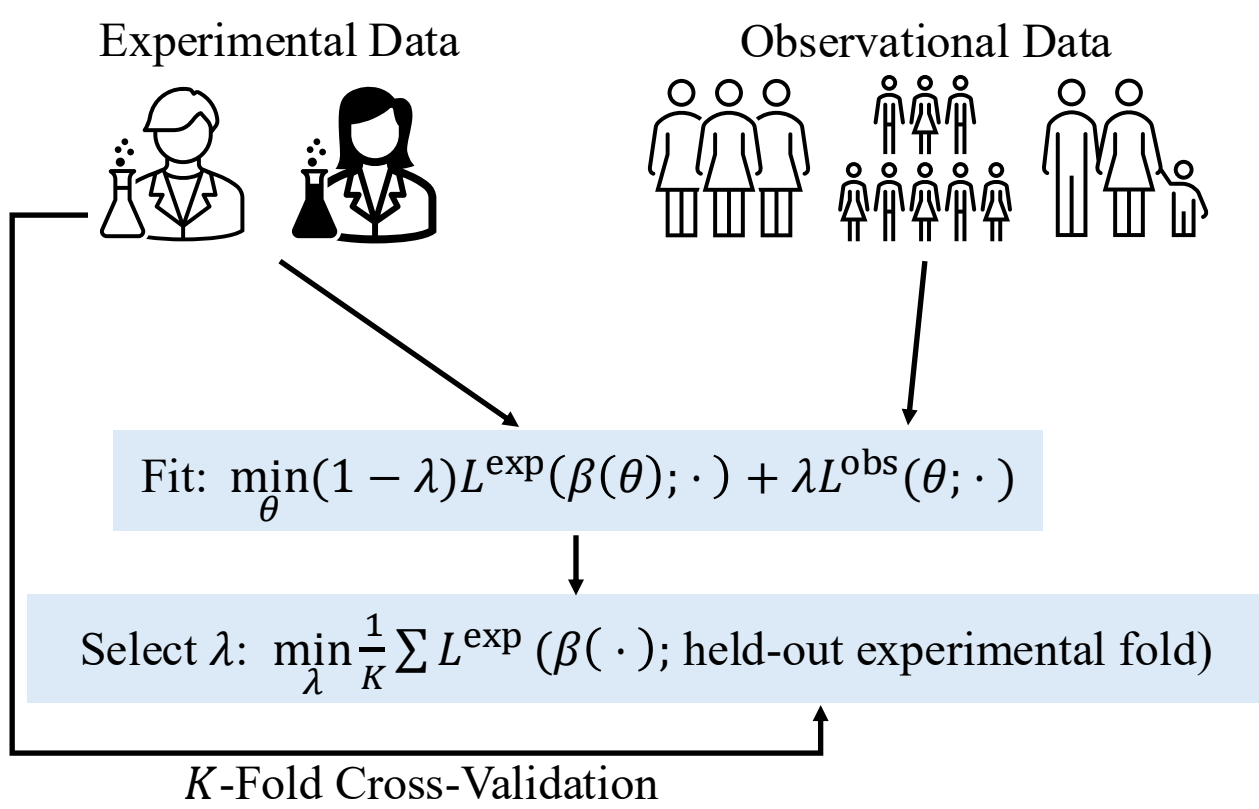

Full Model θ
β
…
Causal Parameter
$\beta = \beta(\theta)$


Experimental Data
Observational Data
Fit: $\min_{\theta}(1-\lambda)L^{\exp}(\beta(\theta);\cdot) + \lambda L^{\text{obs}}(\theta;\cdot)$
Select λ: $\min_{\lambda}\frac{1}{K}\sum L^{\exp}(\beta(\cdot);$ held-out experimental fold)
K-Fold Cross-Validation