

Figure S1: Assessing the overlap, $\mathbb{P}\{T = 1 | \mathbf{X} = \mathbf{x}\}$, for \mathbf{x} stratified by ITE percentile.

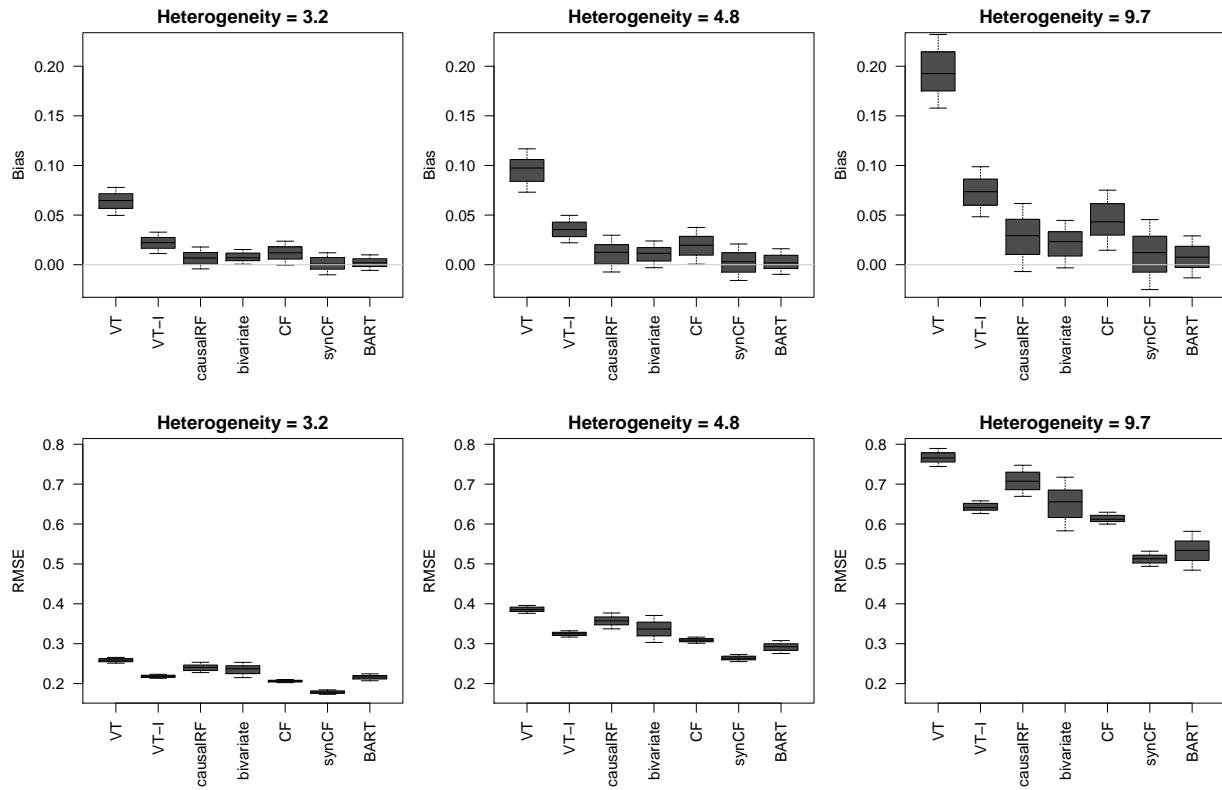


Figure S2: Assessing the effect of heterogeneity on performance: bias and RMSE results from simulation model 3 with $n = 500$ under varying levels of treatment heterogeneity.