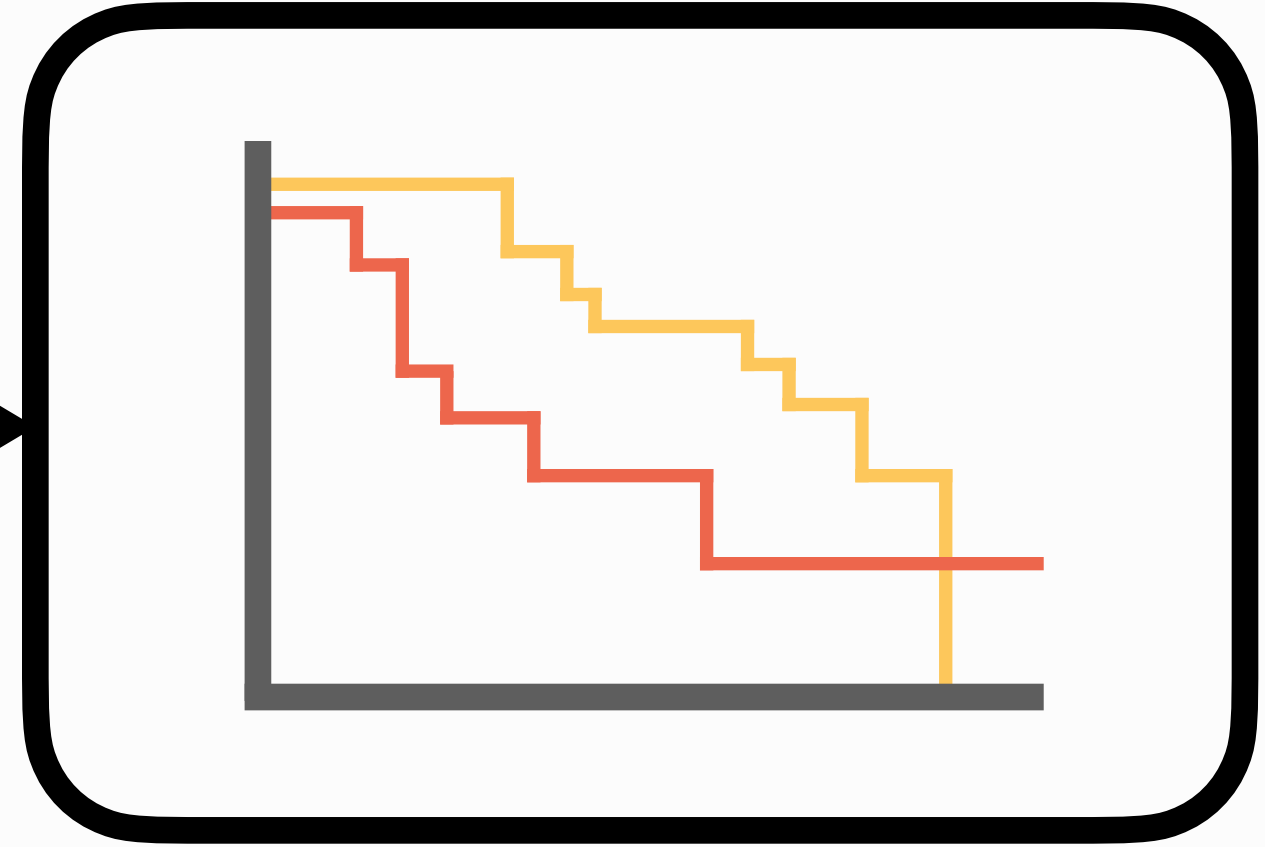
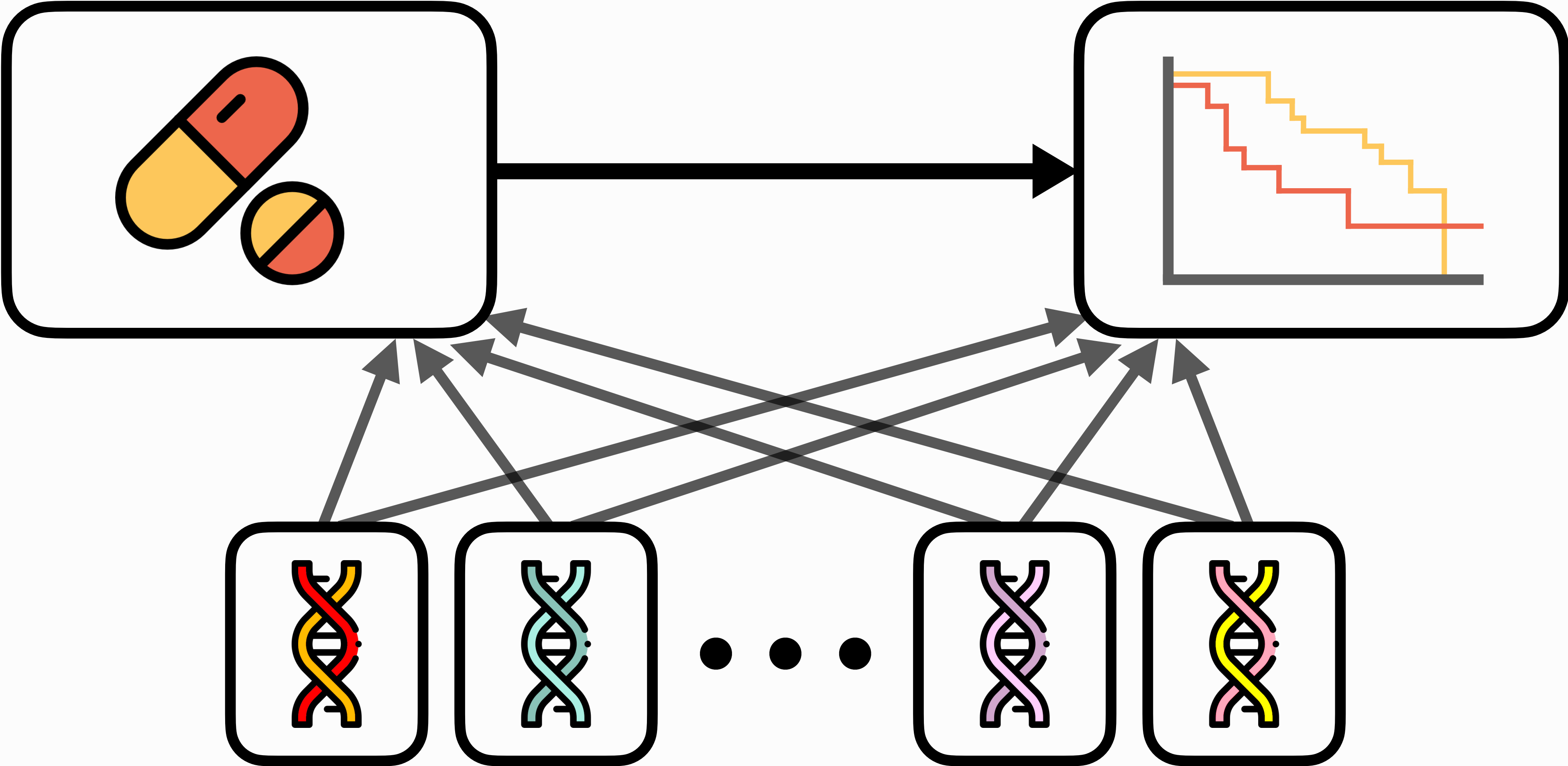


# Horseshoe Forests

for High-Dimensional Causal Survival Analysis





# Decompose the outcome

$$\log T = m(\hat{e}, x) + a \cdot \tau(x) + \varepsilon$$

*treatment indicator*

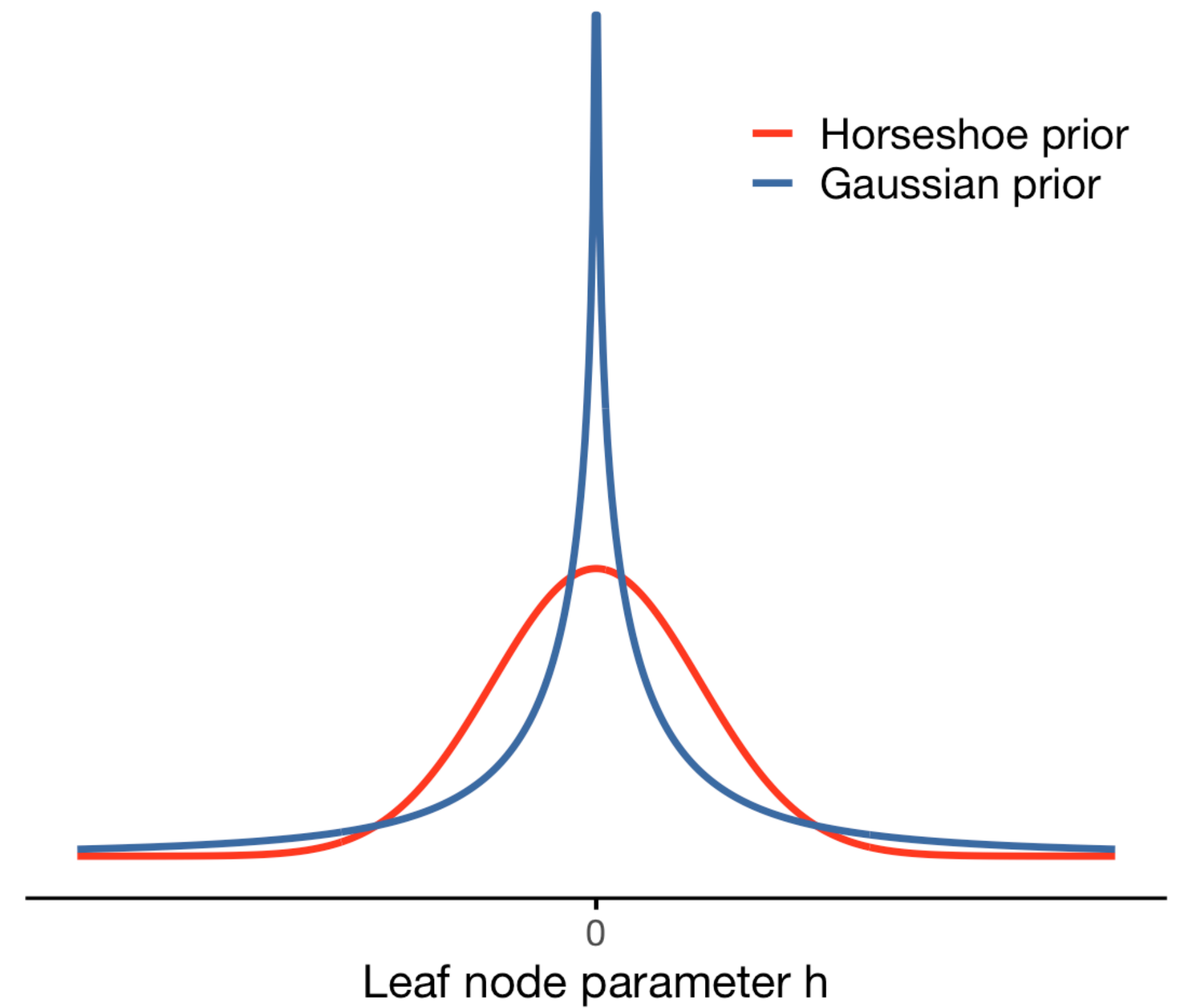
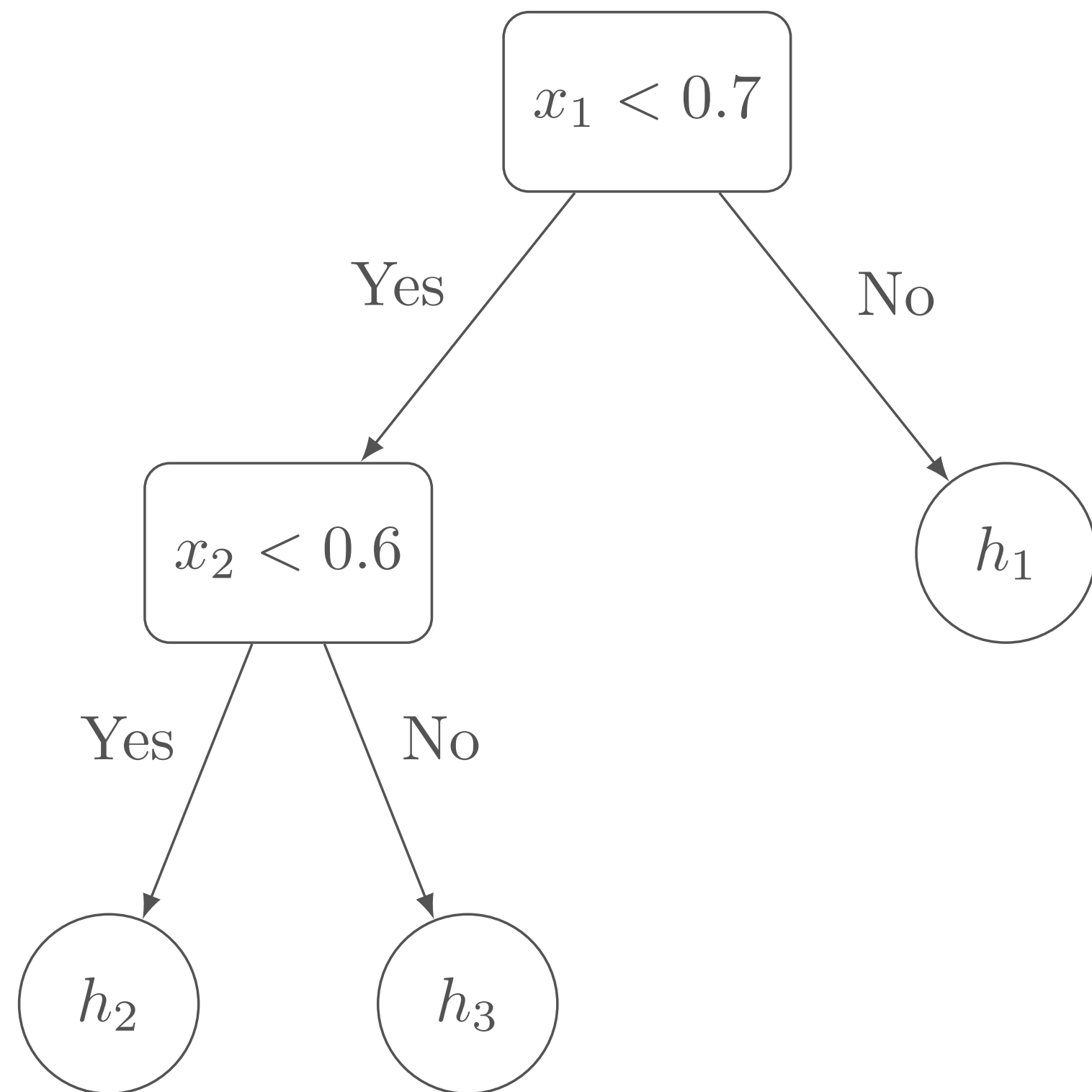
*prognostic function*

*heterogeneous treatment effect function*

# BART

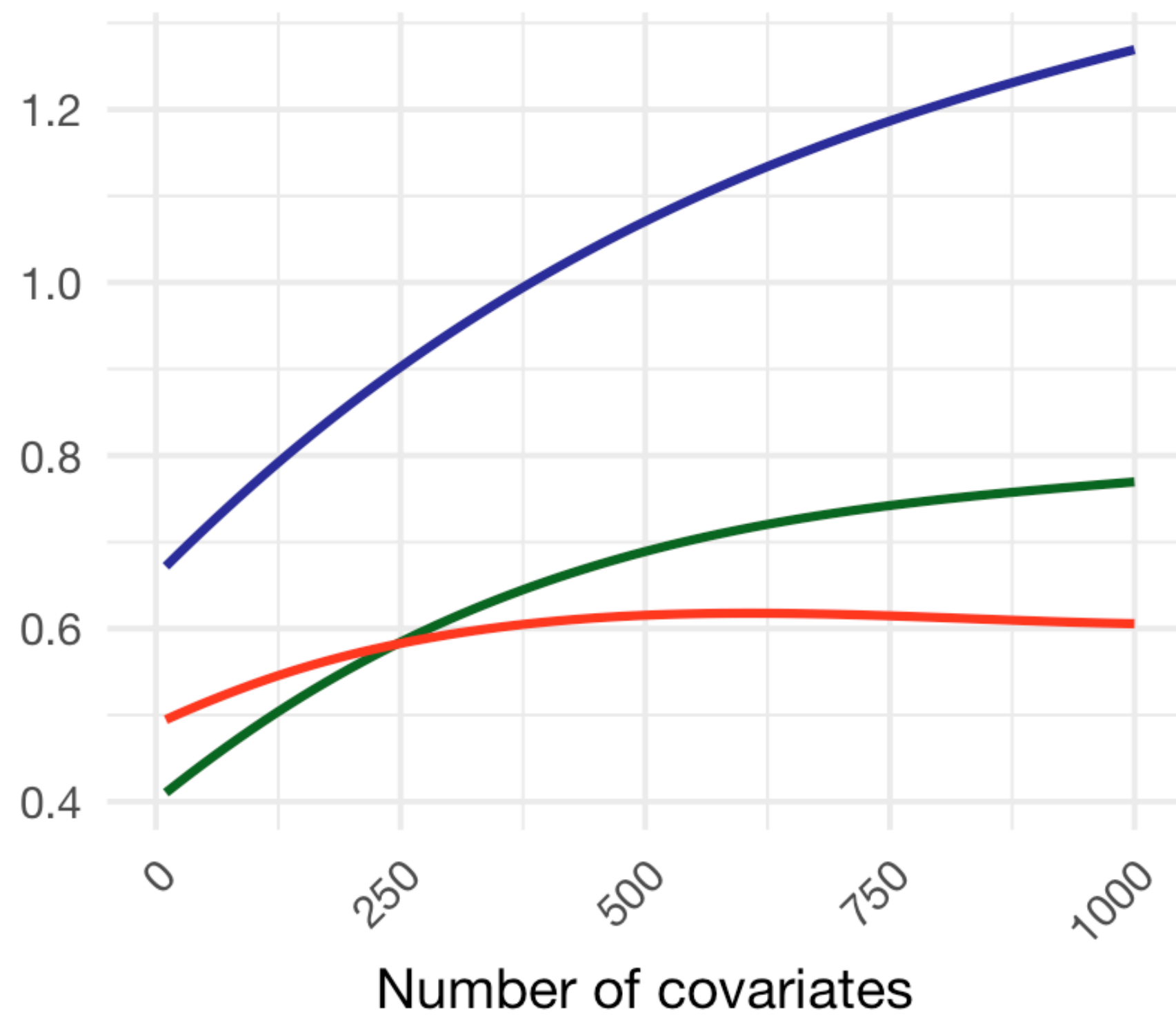
+

# Horseshoe

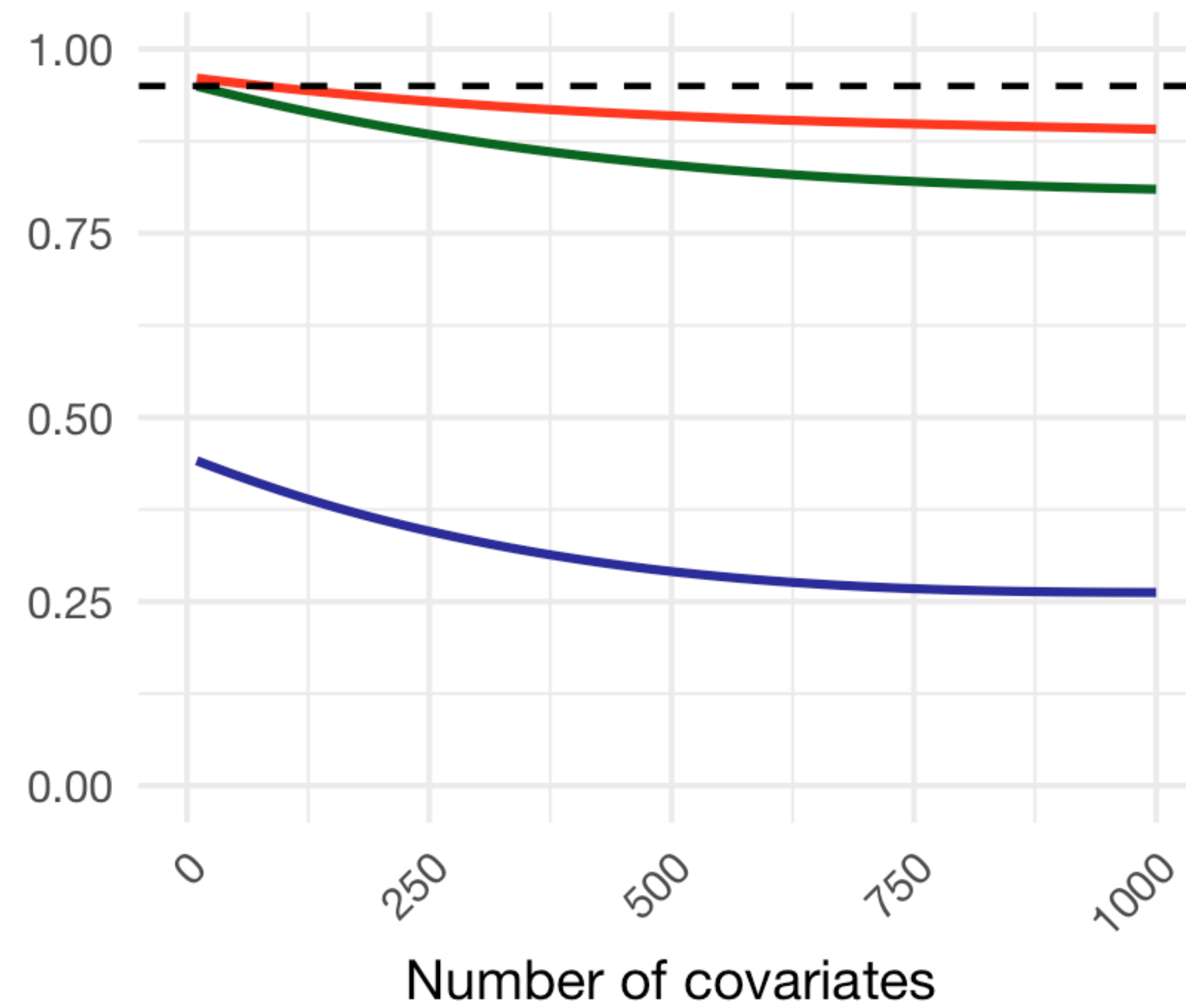


# Performance

## RMSE



## Coverage



### Method

- AFT Dirichlet BART
- AFT Dirichlet BCF
- Horseshoe Forests

# Preprint and software available



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