$\mathbb{E}[\psi(Y,q_{\alpha}(Y|X_1))] \text{ with } N_{sample} = 40000, N_{tree} = 200, N_{min_samples_leaf} = 59, N_{fold} = 4$ $- \alpha = 0.10$ $\alpha = 0.30$ 0.390 0.385 0.380 0.375 0.370 0.365 $\alpha = 0.90$ $\alpha = 0.70$ 0.125 0.120 0.115 0.110 0.105 0.1000.095 500 1000 500 1000 0 1500 2000 0 1500 2000 Values of min_samples_leaf Values of min_samples_leaf

0.26

0.25

0.24

0.23

0.285

0.280

0.275

0.270

0.265

0.260

0.255

0.250