Set-valued Prediction ($\alpha = 0.05$)
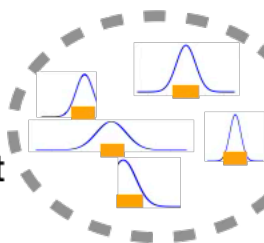
Conformal Prediction
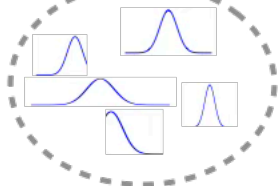
$M = \{\mathbb{P}_i(Y \mid X = x)\}_{i \geq 1}$

$C_{\mathbf{95\%}}(x)$ **Conformal Prediction Region**

= 95 % **Imprecise** Highest Density Region (**I**HDR)

$\mathcal{X}$

Imprecise Probabilistic Prediction

Epistemic Predictive UQ

Goal !

*By measuring the amount of **conflicting information** in credal set M*