A   Nonconformity scores matrix (NCSM)

N_{tr} rows

Training set

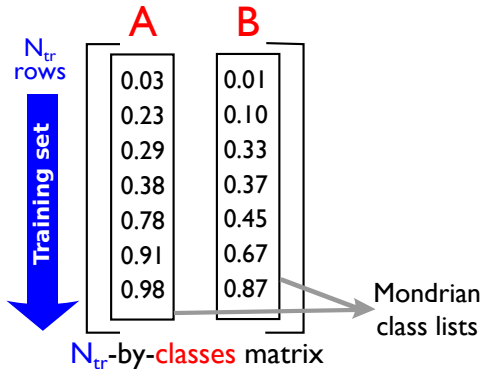| A	B
0.03	0.01
0.23	0.10
0.29	0.33
0.38	0.37
0.78	0.45
0.91	0.67
0.98	0.87

Mondrian class lists

N_{tr}-by-classes matrix

B   Classification probabilities accross the RF trees for $x_{ext\ i}$:   p(A): 0.2; p(B): 0.8

How many elements in the corresponding Mondrian class lists are smaller than p(A) and p(B)? :

1/7 for A, and 6/7 for B

The p.values are thus:

A: 3/7 = 0.14; B: 6/7=0.86

Are these values higher than the significance level, ε =0.2?

A: **No** (0.14 < 0.20): $X_{ext\ i}$ is not predicted to belong to class A for that confidence level (0.8)

B: **Yes** (0.86 > 0.20): $X_{ext\ i}$ is predicted to belong to class B for that confidence level (0.8)