* “choose a group of permutations that preserve the dependence structure in the data”
* “If exchangeability does not hold, finite-sample performance bounds can still be obtained under weak conditions on the conformity score as long as transformations of the data serve as meaningful approximations for a stationary series”
* “main contribution of our work is to provide theoretical performance guarantees for conformal prediction methods when the data exhibit serial dependence”
* Propose an algorithm to get a confidence set