* “We extend CP to a novel, computationally efficient conformal forecasting framework that can leverage any underlying point forecasting model to produce multi-step prediction intervals with coverage guarantees across the prediction horizon.”
* “Little work has been done applying (I)CP methods for time-series forecasting”
* Use time series data to predict the next step but not something aggregated
* Fit M models on H steps ahead
* Compute the error for each h-m combination (non-conformity score)
* Take the desired alpha-quantile for every h
* I do something similar, considering that they assume the single points in time which they use for training are independent