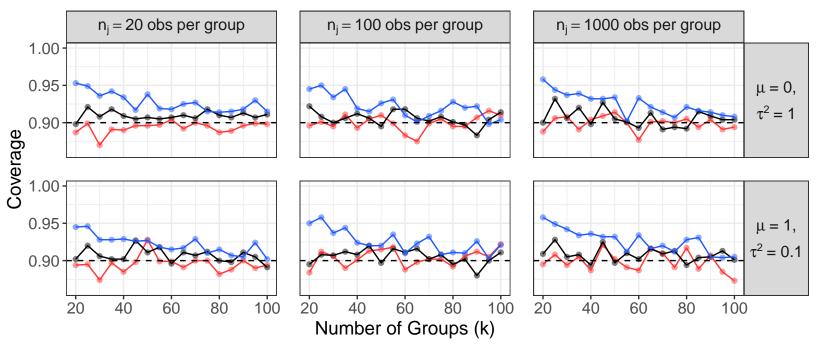
Supervised Prediction. Coverage by Method. Smaller k Values. $\theta_1, ..., \theta_k \sim N(\mu, \tau^2)$



Method ← 1. Pool CDFs ← 2. Subsample Once ← 3. Repeated Subsample