Unsupervised Prediction.  $\theta_j \sim \text{Exp}(1)$ ,  $Y_{ji} \sim \text{Beta}(\theta_j, 1)$ . Coverage by Method Interval Length by Method 1.00 -1.00-Length 0.95 Coverage 06.0 Pred Int 0.96 Average ... 0.85 -0.80 25 75 100 25 50 100 50 Number of Groups (k) Number of Groups (k)

1. Pool CDFs — 2. Subsample Once — 3. Repeated Subsample

0. Double Conformal -

Method