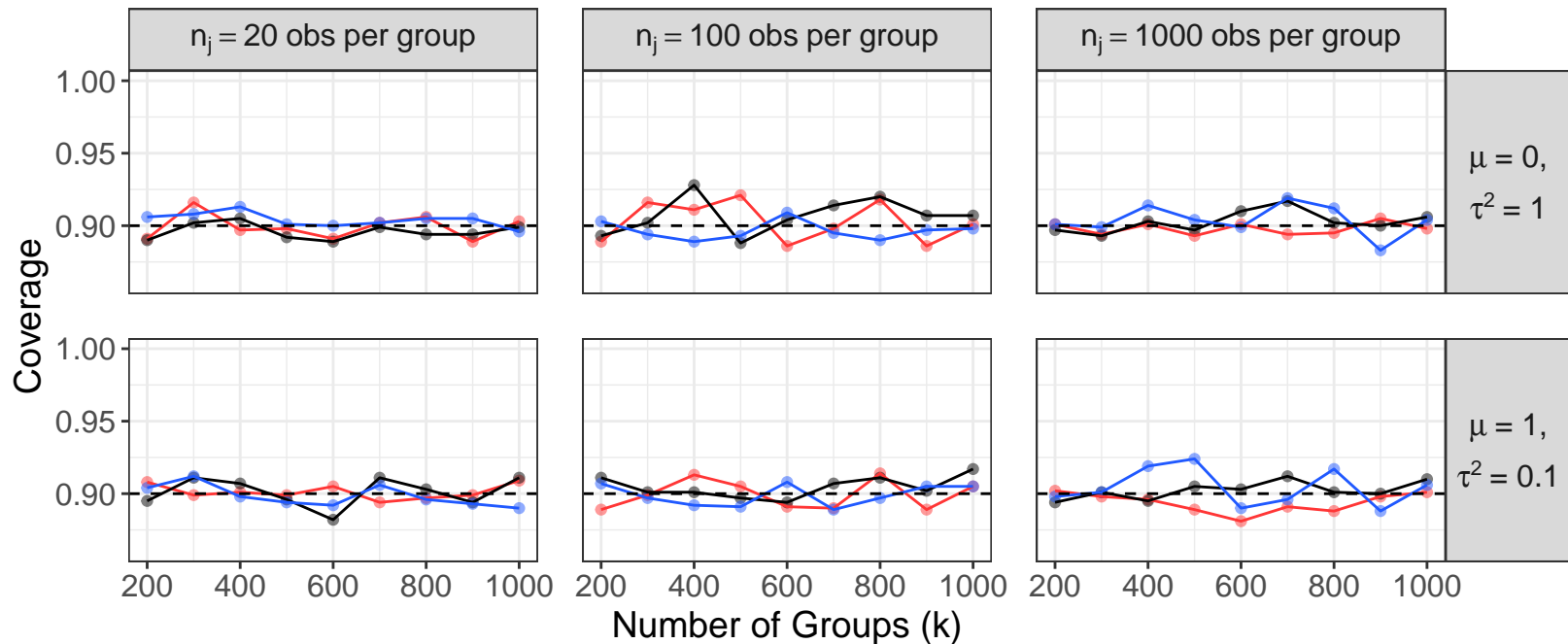Supervised Prediction. Coverage by Method. Larger k Values. $\theta_1, \ldots, \theta_k \sim N(\mu, \tau^2)$

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