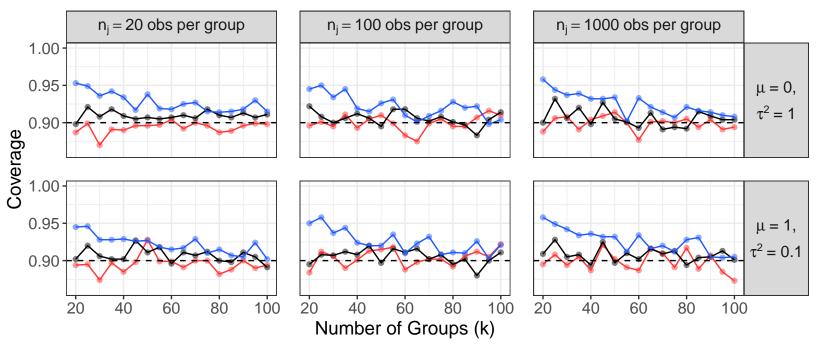Supervised Prediction. Coverage by Method. Smaller k Values. $\theta_1, \ldots, \theta_k \sim N(\mu, \tau^2)$