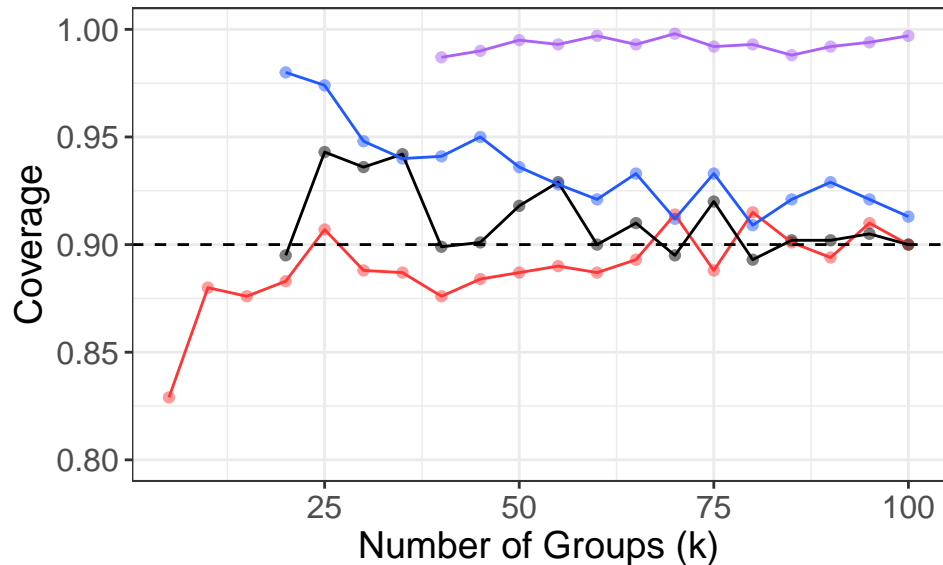
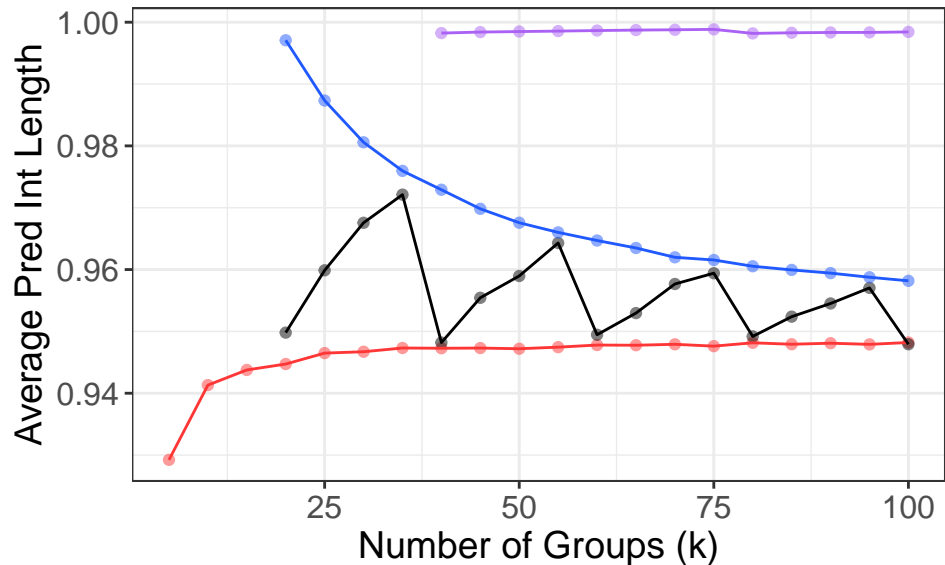


Unsupervised Prediction. $\theta_j \sim \text{Exp}(1)$, $Y_{ji} \sim \text{Beta}(\theta_j, 1)$.

Coverage by Method



Interval Length by Method



Method 0. Double Conformal 1. Pool CDFs 2. Subsample Once 3. Repeated Subsample