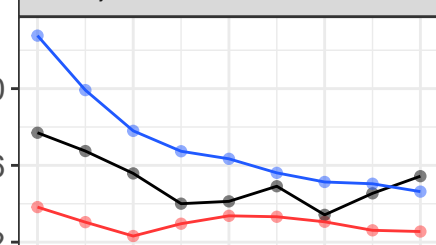


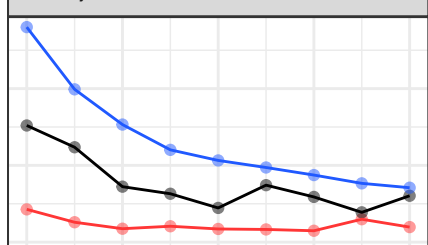
# Supervised Prediction. Set Size by Method. Larger k Values. $\theta_1, \dots, \theta_k \sim N(\mu, \tau^2)$

Average Prediction Set Size

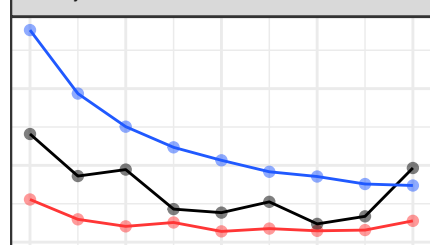
$n_j = 20$  obs per group



$n_j = 100$  obs per group

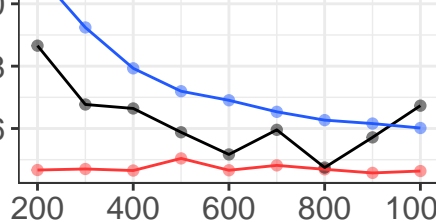


$n_j = 1000$  obs per group

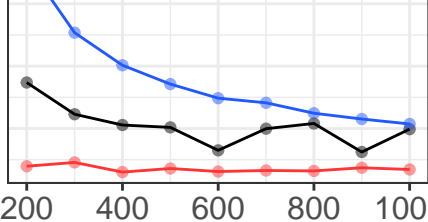


$\mu = 0$ ,  
 $\tau^2 = 1$

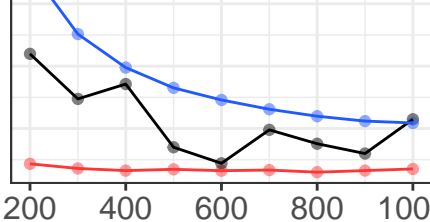
$n_j = 20$  obs per group



$n_j = 100$  obs per group



$n_j = 1000$  obs per group



$\mu = 1$ ,  
 $\tau^2 = 0.1$

Number of Groups (k)

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