Unsupervised Prediction. $\theta_i \sim \text{Exp}(1)$, $Y_{ii} \sim \text{Exp}(\theta_i)$. Coverage by Method Interval Length by Method 1.00-Int Length 0.95 Coverage 06.0 Pred 2000 -Average 0.851000 -0.80 25 75 100 50 50 75 100 Number of Groups (k) Number of Groups (k)

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

0. Double Conformal

Method