

# The game

- ▶ Prediction algorithm  $A$  has access to  $N$  experts.
- ▶ The following is repeated for  $t = 1, \dots, T$ 
  - ▶ Experts generate predictive distributions:  $\mathbf{p}_1^t, \dots, \mathbf{p}_N^t$
  - ▶ Algorithm generates its own prediction  $\mathbf{p}_A^t$