## Statistical Consistency of $\hat{\sigma}$ $\mathsf{P}(Y \leq (\hat{\mu} + \hat{\sigma}))$ RMSCE ↓ raw: 0.0014 CRUDE: 0.0039 observed cdf proportion CDF: 0.096 $P(Y \le \hat{\mu})$ $P(Y \le (\hat{\mu} - \hat{\sigma}))$ $\hat{\sigma}_{raw}$ $\hat{\sigma}_{CRUDE}$ $\hat{\sigma}_{CDF}$ 15.9% 50% 84.1% expected cdf proportion p