Statistical Consistency of $\hat{\sigma}$ RMSCE ↓ $P(Y \le (\hat{\mu} + \hat{\sigma}))$ raw: 0.054 CRUDE: 0.051 observed cdf proportion CDF: 0.042 $P(Y \le \hat{\mu})$ $P(Y \le (\hat{\mu} - \hat{\sigma}))$ $\hat{\sigma}_{raw}$ $\hat{\sigma}_{CRUDE}$ $\hat{\sigma}_{CDF}$ 15.9% 50% 84.1% expected cdf proportion p