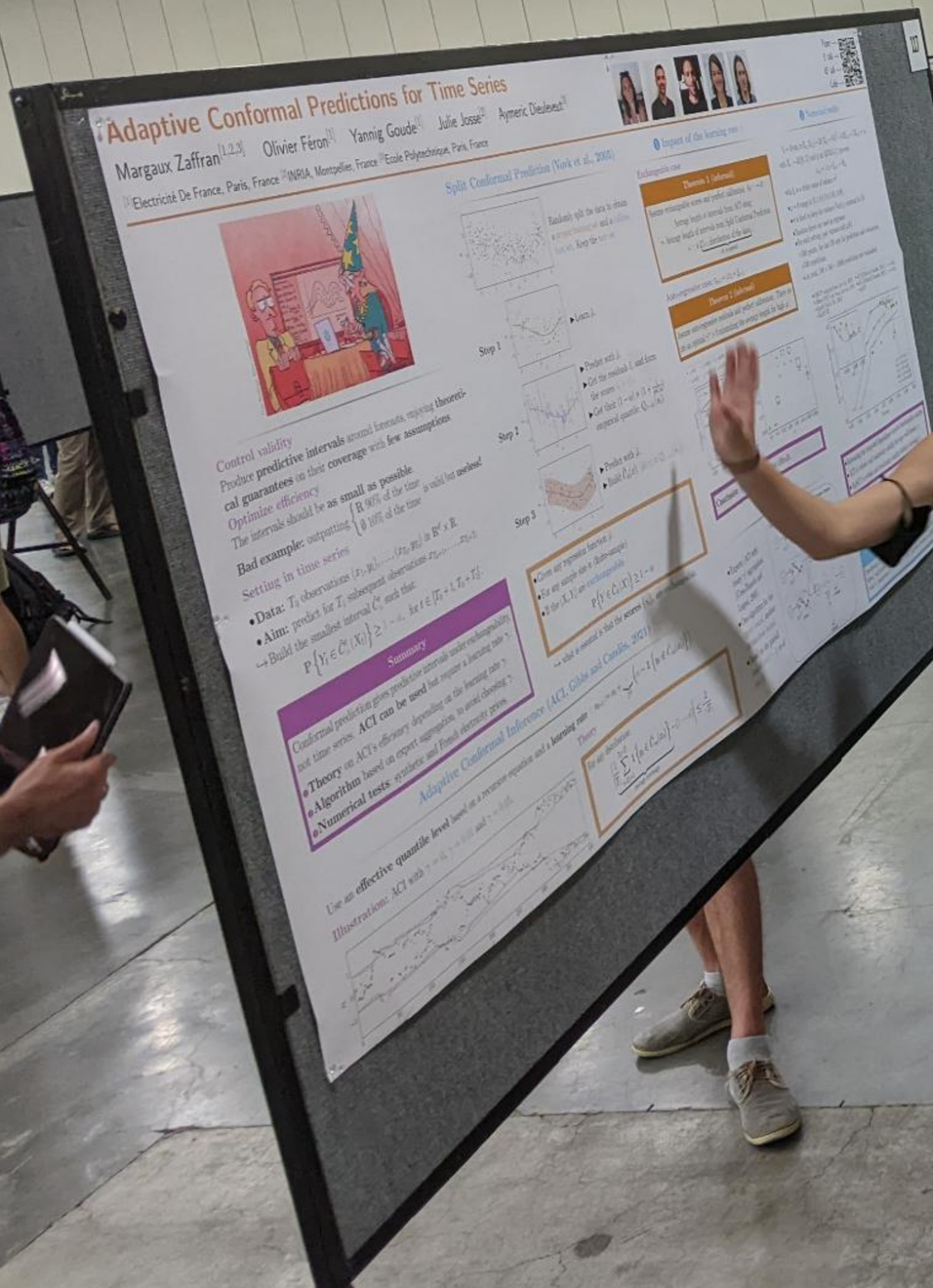
Adaptive Conformal Predictions for Time Series
Margaux Zaffran[1,2,3] Olivier Féron[1] Yannig Goude[1,3] Julie Josse[2] Aymeric Dieuleveut[3]
[1] Electricité De France, Paris, France [2] INRIA, Montpellier, France [3] Ecole Polytechnique, Paris, France
Split Conformal Prediction (Vovk et al., 2005)
Summary
Adaptive Conformal Inference (ACI, Gibbs and Candès, 2021)