Scenario 2: data is independent but not identically distributed
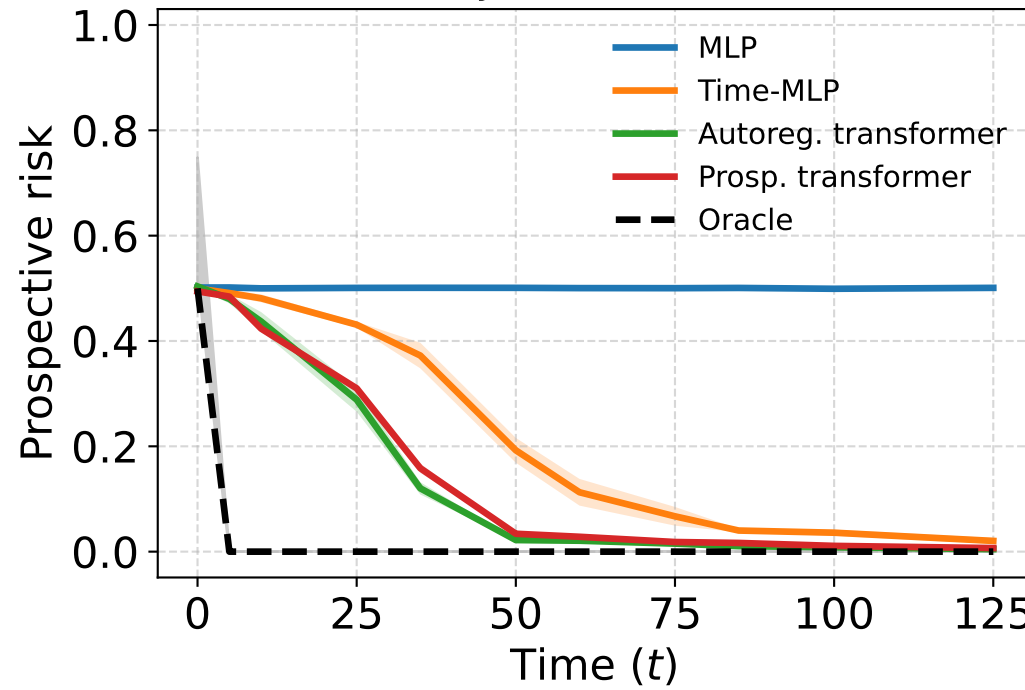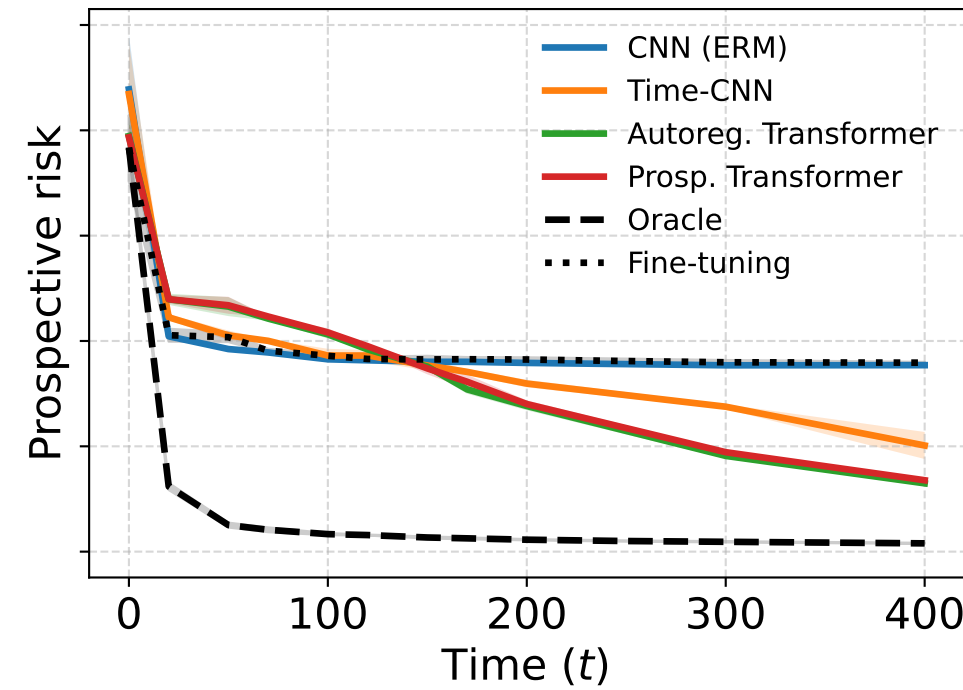
Synthetic tasks

- MLP
- Time-MLP
- Autoreg. transformer
- Prosp. transformer
- Oracle

MNIST tasks

- CNN (ERM)
- Time-CNN
- Autoreg. Transformer
- Prosp. Transformer
- Oracle
- Fine-tuning

CIFAR-10 tasks

- WideResNet
- Time-WideResNet
- Autoreg. Transformer
- Prosp. Transformer
- Oracle
- Fine-tuning

Prospective risk vs. Time (t)