

Methods	Shift Type	Req. Access Beyond calibration (X, Y)	Shift Estimation	FSV Finite Sample Validity	Complexity
Our method	Within LP ball (including all shift)	noise level ϵ, ρ	estimate from a few shifted samples (solve 1-D OT prob.)	Yes	Mild
CP under covariate shift (Tibshirani et. al, 2019)	$P(X)$ changes, $P(Y X)$ fixed	$P_{test}(X)/P_{calib}(X)$	Covariate density ratio estimation	\approx (density esti.)	Moderate
CP under label shift (Podkopaev & Ramdas, 2021)	$P(Y)$ chg. $P(X Y)$ fixed	$P_{test}(Y)/P_{calib}(Y)$	Estimate $P_{test}(Y)$ (Black Box Shift Estimation)	\approx (density esti.)	Moderate
* CP under f-divergence shift (Cauchois et. al, 2024)	Within f-divergence ball (need support inclusion)	Specified f -divergence bound	Assume calibration shift informs test shift (tend to be conservative)	Yes	Mild
* Adversarial CP with randomized smoothing (Gendler et. al, 2022)	ℓ_2 -norm bounded adversarial noise on X	ℓ_2 -norm of noise	No, assume bounded ℓ_2 norm for noise	Yes (for smoothed model)	Moderate
* Wasserstein-regularized CP (Xu et. al, 2025)	Test dataset is mixture of calibration datasets	Distribution from original datasets	No, require model training	No	Heavy
* Identifiable X-shift and $Y X$-shift (Ai & Ren, 2024)	X-shift and conditional shift under f -divergence	Specified f -divergence bound	Estimation of covariate shift and bound conditional shift from	\approx (density esti.)	Mild
CP beyond exchangeability (Barber et. al, 2023)	Arbitrary	Sequential data and weights for observations	Valid weighting scheme!	\approx (weight estimation)	Mild
CP with dependent data (Chernozhukov et. al, 2018)	Serial dependence data with Block exchangeability	Sequential data	No	\approx (asymptotic)	Mild
Adversarial MultiValid Prediction (MVP) (Bastani et. al, 2022)	Online, arbitrary shift	Sequential data	Yes	\approx (with group validity)	Mild
* Adaptive Conformal Inference (ACI) (Gibbs & Candès, 2021)	Online, exchangeable or slowly drifting	Sequential data	Heuristic tuning	\approx (Asymptotic)	Light
Online CP with arbitrary shift (Gibbs & Candès, 2024)	Online, arbitrary shift	Sequential data	No-regret online learning	Yes	Mild
* Sequential CP for time series (Xu & Xie, 2021)	Online, mild shift	Sequential time series data	Online ensemble weighting	\approx (Asymptotic)	Moderate
Adaptive CP for times series (Zaffran et. al, 2022)	Online, arbitrary shift	Sequential time series data	Bootstrap + residuals	\approx (Asymptotic)	Moderate
* Distribution shift with a shape constraint (Gui et. al, 2024)	Shift with isotonic density ratio constraint	Partial order information for isotonic constraint	Density ratio estimation under isotonic constraints	Yes	Moderate
* Causal conformal prediction (Lei & Candès, 2021)	Intervention shift (<i>do</i> -shift)	(X, T, Y) ; Propensity scores	Estimate propensity scores	Yes	Mild

Table 1: Comparison with other methods, * marks important papers mentioned by the reviewers;
FSV: finite-sample validity, where \approx implies approximate or asymptotic valid coverage;
Complexity: Light, Mild (1-D optimization, etc.), Moderate (density estimation, etc.), Heavy (training new models);
Orange: CP under different shift models; **Green**: Exotic CP (online, causal, mixing datasets, time series, etc.)