## Conformalized Reachable Sets for Obstacle Avoidance With Spheres

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## APPENDIX I PROOF OF THEOREM 5

*Proof.* The convex hull of two conformalized spheres encloses the convex hull of the corresponding ground truth spheres with probability:

$$\mathbb{P}(\mathrm{TC}_{i,j} \subseteq \hat{\mathrm{TC}}_{i,j}) \ge \prod_{j'=j}^{j+1} \mathbb{P}(\mathcal{B}_{j',i} \subseteq \hat{\mathcal{B}}_{j',i}(\Delta_{j'})) \ge (1 - \epsilon)^2$$

where  $TC_{i,j} = co(\bigcup_{j'=j}^{j+1}(\mathcal{B}_{j',i}))$  and  $\hat{TC}_{i,j} = co(\bigcup_{j'=j}^{j+1}(\hat{\mathcal{B}}_{j',i}(\Delta_{j'}))$ . This probability extends across all the joints as follows:

$$\mathbb{P}(\bigcup_{j=1}^{n_q} \mathrm{TC}_{i,j} \subseteq \bigcup_{j=1}^{n_q} \hat{\mathrm{TC}}_{i,j}) \ge (1 - \epsilon)^{n_q + 1}$$
 (2)

Because  $FO_i\subseteq\bigcup_{j=1}^{n_q}TC_{i,j}$  and  $\bigcup_{j=1}^{n_q}\hat{TC}_{i,j}\subseteq\hat{SFO}_i$ , the following guarantee holds:

$$\mathbb{P}(FO_i \subseteq \hat{SFO}_i) \ge (1 - \epsilon)^{n_q + 1} \tag{3}$$

Therefore, the probability that the signed distance between the ground truth forward occupancy  $FO_i$  and obstacle set  $\mathcal{O}$  remains positive is bounded by:

$$\mathbb{P}(\mathbf{s_d}(\mathsf{FO}_i,\mathscr{O}) > 0) \tag{4}$$

$$= \mathbb{P}(FO_i \subset \hat{SFO}_i) \cdot \mathbb{P}(\mathbf{s_d}(\hat{SFO}_i, \mathcal{O}) > 0) \tag{5}$$

$$> (1 - \epsilon)^{n_q + 1} \cdot \mathbb{P}(s(\hat{SFO}_i, \mathcal{O}) > 0)$$
 (6)

If we enforce  $\mathbb{P}(\mathbf{s_d}(\hat{S}\hat{\mathcal{F}}\mathcal{O}_j, \mathcal{O}) > 0) = 1$ , then the following probability holds:

$$\mathbb{P}(\mathbf{s_d}(\mathsf{FO}_i, \mathscr{O}) > 0) > (1 - \epsilon)^{n_q + 1}.\tag{7}$$

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