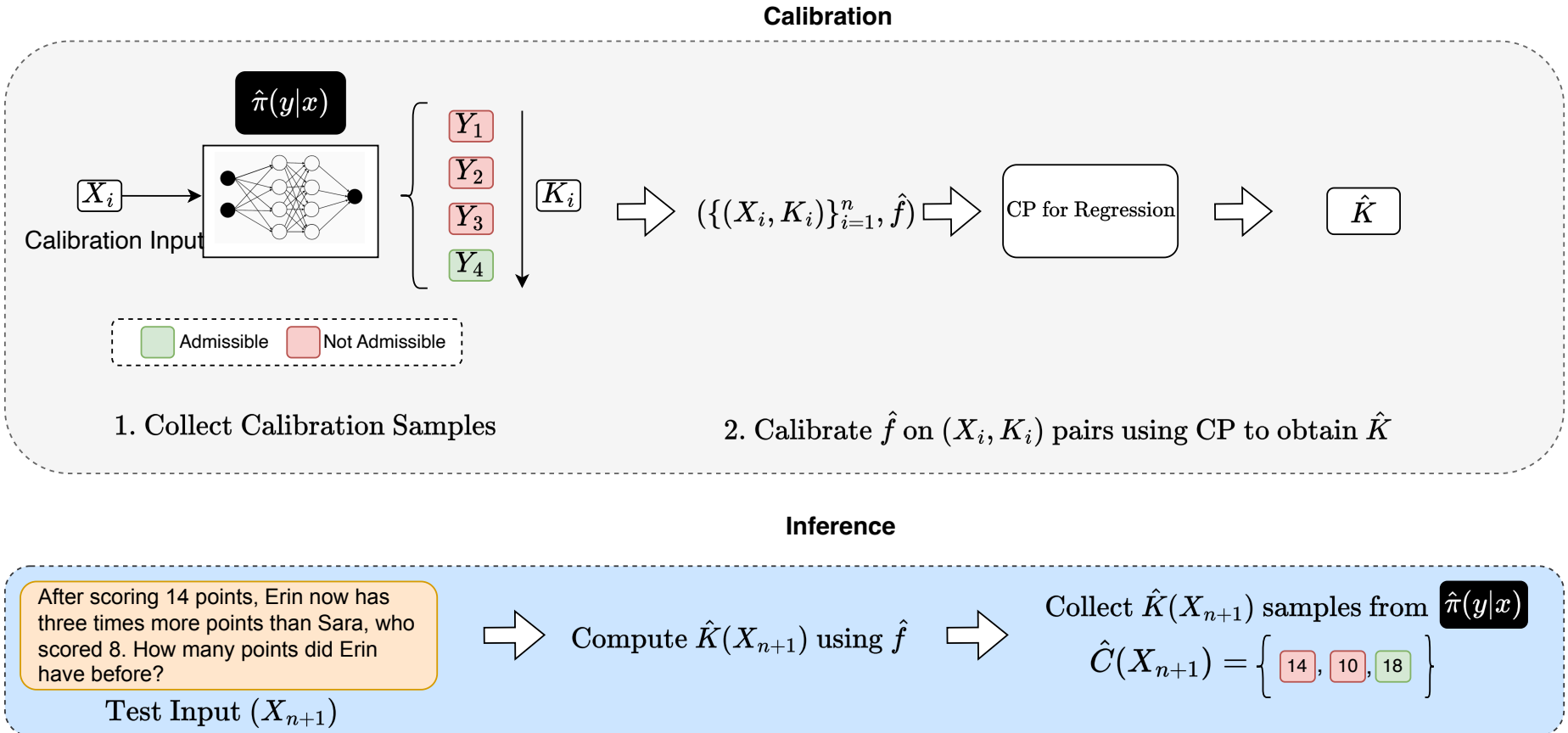
Calibration
$\hat{\pi}(y|x)$
X_i
Calibration Input
Y_1
Y_2
Y_3
Y_4
K_i
$(\{(X_i, K_i)\}_{i=1}^n, \hat{f})$
CP for Regression
$\hat{K}$
Admissible
Not Admissible
1. Collect Calibration Samples
2. Calibrate $\hat{f}$ on (X_i, K_i) pairs using CP to obtain $\hat{K}$
Inference
After scoring 14 points, Erin now has three times more points than Sara, who scored 8. How many points did Erin have before?
Test Input (X_{n+1})
Compute $\hat{K}(X_{n+1})$ using $\hat{f}$
Collect $\hat{K}(X_{n+1})$ samples from $\hat{\pi}(y|x)$
$\hat{C}(X_{n+1}) = \{ 14, 10, 18 \}$