

000 HUMAN-AI COLLABORATIVE UNCERTAINTY QUANTIFICA- 001 002 TION

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007 008 ABSTRACT

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010
011 AI predictive systems are becoming integral to decision-making pipelines, shaping high-stakes
012 choices once made solely by humans. Yet robust decisions under uncertainty still depend on ca-
013 pabilities that current AI lacks: domain knowledge not captured by data, long-horizon context,
014 and the ability to reason and act in the physical world. This contrast has sparked growing efforts
015 to design *collaborative* frameworks that combine the complementary strengths of both agents.
016 This work advances this vision by identifying the fundamental principles of Human-AI col-
017 laboration in the context of uncertainty quantification—an essential component of any reliable
018 decision-making pipeline. We introduce Human-AI Collaborative Uncertainty Quantification, a
019 framework that formalizes how an AI model can refine a human expert’s proposed prediction
020 set with two goals in mind: *avoiding counterfactual harm*, ensuring the AI does not degrade the
021 human’s correct judgments, and *complementarity*, enabling the AI to recover correct outcomes
022 the human missed. At the population level, we show that the optimal collaborative prediction
023 set takes the form of an intuitive two-threshold structure over a single score function, extending
024 a classical result in conformal prediction. Building on this insight, we develop practical offline
025 and online calibration algorithms with provable *distribution free* finite-sample guarantees. The
026 online algorithm adapts to *any* distribution shifts, including the interesting case of human behav-
027 ior evolving through interaction with AI, a phenomenon we call “Human-to-AI Adaptation.” We
028 validate the framework across three modalities—image classification, regression, and text-based
029 medical decision-making—using models from convolutional networks to LLMs. Results show
030 that collaborative prediction sets consistently outperform either agent alone, achieving higher
031 coverage and smaller set sizes across various conditions, including shifts in human behavior.

032 1 INTRODUCTION

033 Artificial intelligence has demonstrated extraordinary predictive power, enabling data-driven decision-making in
034 high-stakes domains such as healthcare, law, and autonomous systems. These systems excel at extracting patterns
035 from vast amounts of data, offering statistical accuracy and consistency at a scale unattainable by human reasoning
036 alone. Yet, robust decision-making in such settings requires more than predictive accuracy. Human experts con-
037 tribute domain knowledge beyond data (Hansen & Quinon, 2023), persistent memory for long-term planning and
038 context (Bengio et al., 1994), and the ability to reason and act within the physical world in ways still inaccessible
039 to current AI systems (Agrawal, 2010). These complementary strengths point to the importance of human-AI
040 collaboration, where computational precision and human judgment can jointly guide decisions under uncertainty.

041 A central challenge in realizing this vision lies in uncertainty quantification (UQ). Precise characterization of un-
042 certainty is fundamental to robust decision-making, as it allows decision-makers to weigh risks, assess reliability,
043 and allocate trust between human and machine. While UQ has been extensively studied in the machine learning
044 community, these efforts largely focus on AI systems in isolation. In collaborative settings, however, it is not
045 clear what principles of UQ should be when humans and AI are jointly in the loop. Identifying these principles is
046 essential for designing frameworks that achieve the best of both worlds: combining AI’s predictive accuracy with
047 human judgment to enable decisions more robust and effective than either could do alone. To this end, we ask:

048
049 *What should characterize a successful collaboration between a human expert and an AI system?*

050 Two principles naturally emerge. First, the expert must trust the collaboration to even be willing to engage: the
051 AI’s contribution should not degrade the quality of the human’s input. In other words, collaborating with AI should
052 not make the outcome worse in the worst case—a notion we refer to as *counterfactual harm*. Second, collaboration
053 must offer clear benefits beyond what the expert could achieve alone. The AI should *complement* the human by
054 addressing blind spots, identifying correct outcomes that may have been overlooked, and thereby strengthening
055 the overall decision process. Together, these two principles, trust through non-degradation and benefit through
056 complementarity, capture the essential properties of a meaningful human-AI collaborative framework.

In this work, motivated by recent advances in conformal prediction (Vovk et al., 2005; Lei et al., 2017; Romano et al., 2019; 2020; Angelopoulos et al., 2022), we develop a framework that instantiates these two principles in the context of collaborative prediction sets. This allows us to design distribution-free sets that respect both principles without assumptions on the behavior of the AI model or the human, making the approach particularly practical for modern applications. Additionally, recent work shows that conformal prediction sets are essential for risk-sensitive decision making, where decisions must account for predictive uncertainty in a principled way (Kiyani et al., 2025). This makes prediction sets an especially compelling subject of study for human–AI collaboration in high-stakes domains such as healthcare.

Proposed Framework. We propose a framework for *human–AI collaborative uncertainty quantification*, where the two agents jointly construct a prediction set. Formally, let $(X, Y) \sim \mathcal{P}$, where $X \in \mathcal{X}$ denotes the observed features and $Y \in \mathcal{Y}$ the corresponding label. The goal is to construct, for each input x , a set $C(x) \subseteq \mathcal{Y}$ that contains the true label Y with high probability while remaining as small as possible.

In our collaborative setting, a human expert first proposes an initial set of plausible outcomes $H(x) \subseteq \mathcal{Y}$, based on their expertise. The AI system then refines this proposal by outputting a prediction set $C(x, H(x)) \subseteq \mathcal{Y}$, designed to complement the human input. For notational convenience, we drop the explicit dependence on $H(x)$ in what follows, and have $C(x) := C(x, H(x))$.

This modification is guided by two principles. The first is *low counterfactual harm*: the AI should not degrade the quality of the human proposal. Concretely, whenever the true label lies within the human’s proposed set, the AI’s refinement must preserve high coverage,

$$\mathbb{P}(Y \notin C(X) \mid Y \in H(X)) < \varepsilon.$$

The second is *complementarity*: the AI should add value precisely when the human misses the correct outcome. That is, with high probability, the AI’s refinement recovers the true label whenever it is excluded from the human proposal,

$$\mathbb{P}(Y \in C(X) \mid Y \notin H(X)) \geq 1 - \delta.$$

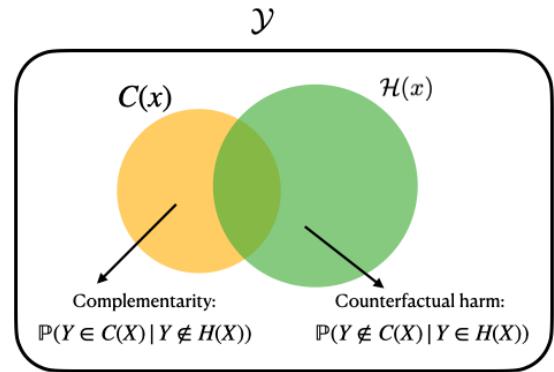


Figure 1: Schematic of the two guiding principles

These two principles are illustrated schematically in Figure 1. Together, they formalize a collaborative prediction strategy: the AI preserves the human’s expertise while compensating for potential blind spots. They come together in the following optimization problem, which serves as the collaboration framework we study in this work:

Human-AI Collaboration Optimization (HACO)

Let $(X, Y) \sim \mathcal{P}$ and $H(x) \subseteq \mathcal{Y}$ be a human-proposed set. Let the prediction set returned by the AI be denoted as $C(x, H(x)) := C(x) \subseteq \mathcal{Y}$. The Human-AI Collaboration Optimization (HACO) problem is

$$\begin{aligned} \min_{C: \mathcal{X} \rightarrow 2^{\mathcal{Y}}} \quad & \mathbb{E} |C(X)| \\ \text{s.t.} \quad & \mathbb{P}(Y \notin C(X) \mid Y \in H(X)) < \varepsilon, \\ & \mathbb{P}(Y \in C(X) \mid Y \notin H(X)) \geq 1 - \delta, \end{aligned} \tag{HACO}$$

where ε and δ are two user-defined thresholds.

At a high level, the goal of prediction sets is to include the correct label with high probability while keeping the sets small — set size serving as the measure of efficiency in uncertainty quantification. Within our framework, the AI contributes in two complementary ways: pruning and augmentation. On the one hand, the AI prunes labels from the human proposal whenever possible, since smaller sets are more informative, but does so without violating the counterfactual harm constraint. On the other hand, the AI augments the set by adding likely labels that the human may have overlooked, thereby ensuring complementarity. The human contribution, in turn, is to provide the AI with a stronger starting point. When the initial human-proposed sets are of high quality, the AI’s final sets achieve the same coverage level with significantly smaller size than what either could have produced in isolation.

Preview of Results.

- We characterize the optimal solution to HACO in Section 4. As we will show, the optimal solution takes the intuitive form of “two thresholds over one score function”, one threshold for pruning labels in the human set, and the other guides the labels that we will add to the human set. We will then build upon this result to design conformity scores that will be used by our finite sample algorithm. In particular, for the case of regression, our score is a novel extension of conformalized quantile regression (Romano et al., 2019).

- In Section 4, we derive practical finite sample algorithms with provable distribution-free guarantees, in two settings of offline, where the calibration and test data are separated and exchangeable, and online, where the data is streamed one by one. Notably, in the online setting, our algorithm also captures the novel concept of “Human-to-AI Adaptation”, which might be of its own interest and a promising subject for further studies.
- In Section 5, we evaluate our finite sample offline and online algorithms on three data modalities: image classification, text based medical diagnosis, and real-valued regression. Across all settings, we show that the parameters ε and δ can be tuned such that the collaborative prediction set outperforms both human and AI-only baselines, achieving higher coverage, smaller size, or both. We vary human and AI strength to study each component’s role and test robustness under various distribution shifts.

1.1 RELATED WORKS

We briefly discuss closely related works here and defer a full discussion to Appendix A. In the context of the human–AI collaboration, a growing line of work studies prediction sets as advice to experts (Straitouri & Rodriguez, 2024; Straitouri et al., 2023; Cresswell et al., 2024; Zhang et al., 2024; Paat & Shen, 2025). For instance, Straitouri et al. (2023) propose improving expert predictions with conformal prediction sets, Babbar et al. (2022) show empirically that set-valued advice can boost human accuracy, and Straitouri et al. (2024) analyze such systems through the lens of counterfactual harm. These works differ from ours in that they study how humans use AI-provided sets and evaluate downstream human accuracy, but do not construct a final *collaborative* prediction set that algorithmically integrates human feedback with AI. A complementary literature on *learning to defer* allocates instances between models and experts (Madras et al., 2018; Mozannar & Sontag, 2021; Okati et al., 2021; Verma & Nalisnick, 2022). This also differs from our goal in that we do not optimize who decides on each instance; instead, we collaboratively quantify uncertainty by combining the human’s initial set with AI to return a single, joint prediction set with explicit safeguards (e.g., counterfactual harm and complementarity constraints).

2 OPTIMAL PREDICTION SETS OVER POPULATION

We begin by characterizing the optimal solution to the optimization problem HACO, the problem introduced in Section 1, in the infinite-sample regime, where the data distribution \mathcal{P} is fully known. This characterization uncovers the statistical framework that we will later use to design finite-sample algorithms, enabling us to tune the dynamics of Human-AI collaboration with fine control over counterfactual harm and the complementarity rate of the collaboration procedure.

Theorem 2.1. *The optimal solution to HACO is of the form*

$$C^*(x) = \{ y : 1 - p(y | x) \leq a^* \mathbf{1}\{y \notin H(x)\} + b^* \mathbf{1}\{y \in H(x)\} \}, \quad a.s. \text{ for any } x \in \mathcal{X},$$

for some thresholds $a^*, b^* \in \mathbb{R}$.

The theorem shows that the optimal collaborative prediction set can be described by two thresholds: One, b^* , which is responsible for *pruning*, i.e., for the labels $y \in H(x)$, b^* determines which ones we keep and which ones we exclude; And the other, a^* , which is responsible for *augmenting* new labels, i.e., for the labels $y \notin H(x)$, a^* determines which ones to add to the final set. In other words, we include all labels whose $p(y | x)$ exceeds a threshold, and that threshold depends on whether the label was originally proposed by the human. If $y \in H(x)$, then the AI uses a threshold b^* , and if $y \notin H(x)$, the AI instead applies a different threshold a^* .

This theorem generalizes prior results on minimum set size conformal prediction (Sadinle et al., 2019; Kiyani et al., 2024). When the human set always includes all the labels or is always empty—essentially the two cases in which the human set carries no information about the true label—the optimal set reduces to a one-scalar characterization of the form $\{ y : 1 - p(y | x) \leq q^* \}$, which corresponds to minimum set size conformal prediction.

In what follows, we take advantage of the result of this theorem to design an algorithmic framework for Human-AI collaboration. In particular, in the characterization given by Theorem 2.1, there are three components that need to be approximated or estimated in a finite-sample setting: $p(y | x)$, a^* , and b^* . As we will see, the AI’s role will be to provide an approximation of $p(y | x)$. In the next section, we will discuss this in the two different settings of classification and regression. We will then discuss debiasing strategies to estimate a^* and b^* from data.

3 CONFORMAL SCORING RULES

Building on the results of Theorem 2.1, our goal is to construct prediction sets of the form

$$C^*(x) = \{ y : s(x, y) \leq a^* \mathbf{1}\{y \notin H(x)\} + b^* \mathbf{1}\{y \in H(x)\} \},$$

where $s(x, y)$ is a **non-conformity score** that measures how unusual a label y is for a given input x . In the infinite-sample regime, Theorem 2.1 shows that the optimal non-conformity score is $s(x, y) = 1 - p(y | x)$ where $p(y | x)$

174 is the true conditional distribution. However, since $p(y | x)$ is unknown in practice, we design a non-conformity
 175 score to approximate the behavior of the optimal score. Below, we describe how such scores can be constructed
 176 for both classification and regression settings.
 177

178 **Classification** In classification tasks, predictive models typically output a probability distribution over labels,
 179 often obtained via a softmax layer. Formally, let $f : \mathcal{X} \rightarrow \Delta_{\mathcal{Y}}$ map each input $x \in \mathcal{X}$ to a $|\mathcal{Y}|$ -dimensional
 180 vector of probabilities $\hat{p}(y | x)$, which approximates the true conditional probabilities $p(y | x)$. A widely used
 181 non-conformity score in classification (Sadinle et al., 2019) that we adopt in our framework is defined as
 182

$$\hat{s}(x, y) = 1 - \hat{p}(y | x),$$

183 **Regression** In regression, the continuous label space makes it difficult to estimate the full conditional distribution
 184 $p(y | x)$, so directly approximating the optimal score $1 - p(y | x)$ is not straightforward. To circumvent
 185 this, we build upon *Conformalized Quantile Regression* (CQR) (Romano et al., 2019). The idea of CQR is to
 186 estimate lower and upper conditional quantiles of Y given $X = x$ and then use them to construct a conformal
 187 score. Suppose we obtain an estimate $\hat{q}_{\alpha/2}$ of the $\alpha/2$ quantile of the distribution of $Y | X = x$, and an estimate
 188 $\hat{q}_{1-\alpha/2}$ for the $1 - \alpha/2$ quantile. We can then define the score
 189

$$\hat{s}(x, y) = \max\left\{\hat{q}_{\alpha/2}(x) - y, y - \hat{q}_{1-\alpha/2}(x)\right\},$$

190 and use this to make prediction sets. One can verify that the resulting prediction sets are a calibrated version of
 191 $[\hat{q}_{\alpha/2}, \hat{q}_{1-\alpha/2}]$ (either expanded or shrunk symmetrically). The intuition is that the CQR score remains small
 192 within the learned central quantile band and increases linearly into the tails. For common unimodal distributions,
 193 this ordering is approximately monotone with $1 - p(y | x)$, so thresholding the CQR score closely emulates the
 194 optimal rule. Prediction sets of this form have shown strong performance in terms of average set size in practice.
 195 We generalize the idea behind CQR to design a score function tailored to our two-threshold setting. The idea
 196 is to learn two distinct sets of quantile functions: one for counterfactual harm when $Y \in H(x)$ and one for
 197 complementarity when $Y \notin H(x)$. To achieve this, we learn two pairs of quantile functions, $(\hat{q}_{\varepsilon/2}, \hat{q}_{1-\varepsilon/2})$ for
 198 the counterfactual-harm constraint and $(\hat{q}_{\delta/2}, \hat{q}_{1-\delta/2})$ for the complementarity constraint. From these quantile
 199 estimates, we define the nonconformity score as
 200

$$\hat{s}(x, y) := \begin{cases} \max\{\hat{q}_{\varepsilon/2}(x) - y, y - \hat{q}_{1-\varepsilon/2}(x)\}, & y \in H(x), \\ \max\{\hat{q}_{\delta/2}(x) - y, y - \hat{q}_{1-\delta/2}(x)\}, & y \notin H(x). \end{cases}$$

201 This score treats labels inside $H(x)$ differently from those outside it, applying a distinct CQR-style score to each
 202 in an intuitive manner: for $y \in H(x)$, the score is derived from the counterfactual-harm rate ε ; for $y \notin H(x)$, it is
 203 derived from the complementarity rate $1 - \delta$.
 204

205 4 FINITE SAMPLE ALGORITHMS

206 So far, we have shown that optimal collaborative prediction sets are of the form $C^*(x) = \{y : s(x, y) \leq$
 207 $a^* \mathbf{1}\{y \notin H(x)\} + b^* \mathbf{1}\{y \in H(x)\}\}$, where we have also discussed strategies for designing the score s in
 208 both regression and classification. In this section, we fix the conformity score and focus on how to estimate
 209 the thresholds a and b from data. We introduce *Collaborative Uncertainty Prediction*-(CUP), our algorithmic
 210 framework for constructing collaborative prediction sets in finite samples. We consider two scenarios: (i) the
 211 offline setting, where calibration and test data are assumed exchangeable, and the task is to estimate thresholds
 212 on a held-out calibration set before evaluating on future points.; and (ii) the online setting, where data arrives
 213 sequentially and the underlying distribution may drift in arbitrary and unknown ways.
 214

215 4.1 CUP - OFFLINE

216 In the offline setting, we assume access to a held-out calibration dataset $\mathcal{D}_{\text{cal}} = \{(X_i, Y_i, H(X_i))\}_{i=1}^n$ that is
 217 exchangeable with the test data $\mathcal{D}_{\text{test}} = \{(X_j, Y_j, H(X_j))\}_{j=1}^m$. The goal is to estimate the thresholds (\hat{a}, \hat{b})
 218 that implement the two-threshold structure of Theorem 2.1. For each calibration point (x_i, y_i) , we compute a
 219 non-conformity score $s_i = s(x_i, y_i)$, and separate the scores into two groups according to whether the true label
 220 lies in the human set or not. The thresholds are then obtained by taking empirical quantiles of these two groups:
 221

$$\hat{b} = \text{Quantile}_{1-\varepsilon}\left(\{s_i : Y_i \in H(X_i)\} \cup \{\infty\}\right), \quad \hat{a} = \text{Quantile}_{1-\delta}\left(\{s_i : Y_i \notin H(X_i)\} \cup \{\infty\}\right).$$

222 Given a new test input x_{test} , the collaborative prediction set is formed as
 223

$$C(x_{\text{test}}) = \{y : s(x_{\text{test}}, y) \leq \hat{a} \cdot \mathbf{1}\{y \notin H(x_{\text{test}})\} + \hat{b} \cdot \mathbf{1}\{y \in H(x_{\text{test}})\}\}.$$

224 The following Proposition shows these sets satisfy finite-sample guarantees.
 225

232 **Proposition 4.1** (Finite-Sample Offline Guarantees). *Let $(X_{n+1}, Y_{n+1}, H(X_{n+1}))$ be a new test point, exchangeable with the calibration data. Let n_1 be the number of calibration points where $Y_i \in H(X_i)$ and n_2 the number where $Y_i \notin H(X_i)$. The thresholds \hat{a} and \hat{b} satisfy:*

236 $\mathbb{P}(Y_{n+1} \in C(X_{n+1}) \mid Y_{n+1} \in H(X_{n+1})) \geq 1 - \varepsilon \quad \text{and} \quad \mathbb{P}(Y_{n+1} \in C(X_{n+1}) \mid Y_{n+1} \notin H(X_{n+1})) \geq 1 - \delta.$

237 Additionally, if the conformity scores have continuous distribution, then:

239
$$\mathbb{P}(Y_{n+1} \in C(X_{n+1}) \mid Y_{n+1} \in H(X_{n+1})) < 1 - \varepsilon + \frac{1}{n_1 + 1},$$

241
$$\mathbb{P}(Y_{n+1} \in C(X_{n+1}) \mid Y_{n+1} \notin H(X_{n+1})) < 1 - \delta + \frac{1}{n_2 + 1}.$$

244 The assumption of exchangeability for lower bound and continuity for upper bounds are both common in the
245 conformal prediction literature (e.g., Vovk et al. (2005)).

247 In practice the assumption of exchangeability is fragile and real-world deployments may inevitably face distribution
248 shifts that undermine the validity of offline guarantees. Such shifts may stem from many sources, but in the
249 context of long-term human-AI collaboration, a particularly salient one is what we call *Human-to-AI Adaptation*.
250 As collaboration unfolds, humans may gradually adjust how they construct their proposed sets $H(x)$ in response to
251 the AI's behavior. For instance, the human might learn over time which types of instances—such as which patients
252 in a medical setting—the AI tends to be more knowledgeable about, and tune their proposals accordingly to be
253 maximally helpful to the final set. In some cases, this may mean proposing larger sets to improve coverage, while
254 in others it may mean offering smaller, more decisive sets to sharpen outcomes. Such feedback loops alter the
255 distribution of test-time data in ways that violate exchangeability between calibration and test sets. This motivates
256 the need for robustness to evolving distributions in collaborative settings. To address this challenge, we now turn
257 to the *online setting*, which relaxes exchangeability and explicitly allows the data distribution to evolve over time.

258 4.2 CUP - ONLINE

260 In this Section, we move to the online setting where data arrives sequentially, one sample at a time. At each round
261 t , the test input x_t and the human's proposed set $H(x_t)$ are provided to the AI, which must then output the final
262 prediction set $C_t(x_t)$. Only after the final prediction set is announced is the true label y_t revealed. Here, we
263 make no assumptions about the distribution of the data stream, an assumption particularly natural for human-AI
264 collaboration, where distribution shift is not merely accidental but may arise directly from the interaction itself.

265 We design an online algorithm, CUP–Online, that makes prediction sets of the form,

266
$$C_t(x_t) = \{y \in \mathcal{Y} \mid s(x_t, y) \leq a_t \mathbf{1}\{y \notin H(x_t)\} + b_t \mathbf{1}\{y \in H(x_t)\}\},$$

268 where $s(\cdot, \cdot)$ is a fixed non-conformity score (look at Section 3), and (a_t, b_t) are the two thresholds that we will
269 update in an online fashion. Let us also define

270
$$\text{err}_t^{\text{in}} := \mathbf{1}\{y_t \notin C_t(x_t), y_t \in H(x_t)\}, \quad \text{err}_t^{\text{out}} := \mathbf{1}\{y_t \notin C_t(x_t), y_t \notin H(x_t)\}.$$

273 Then, fixing a learning rate $\eta > 0$, CUP–Online updates only one threshold at a time, depending on whether the
274 human included the true label in their proposed set.

$$\begin{aligned} &\text{if } y_t \in H(x_t) : b_{t+1} = b_t + \eta(\mathbf{1}\{s(x_t, y_t) > b_t\} - \varepsilon), \quad a_{t+1} = a_t \\ &\text{if } y_t \notin H(x_t) : a_{t+1} = a_t + \eta(\mathbf{1}\{s(x_t, y_t) > a_t\} - \delta), \quad b_{t+1} = b_t \end{aligned}$$

275 Intuitively, if errors occur more often than expected, the threshold is relaxed to include more labels, if errors are
276 too rare, the threshold is tightened. Over time this feedback process drives the empirical error rates toward their
277 target values ε and δ . The choice of η gives a tradeoff between adaptability and stability, while larger values will
278 make the method more adaptive to observed distribution shifts (this will also show up in our guarantees) they also
279 induce greater volatility in thresholds values, which may be undesirable in practice as it will allow the method to
280 fluctuate between smaller sets to larger sets. Hence, in practice, a careful hyperparameter tuning for η can enhance
281 the performance of CUP–Online. We now outline the theoretical guarantees of our online algorithm.

286 **Proposition 4.2** (Finite-Sample Guarantees). *Assume the conformity is bounded, i.e., $s(x, y) \in [0, 1]$ and let
287 $N_1(T) = \sum_{t=1}^T \mathbf{1}\{y_t \in H(x_t)\}$ and $N_2(T) = \sum_{t=1}^T \mathbf{1}\{y_t \notin H(x_t)\}$. For any $T \geq 1$:*

288
$$\left| \frac{1}{N_1(T)} \sum_{t=1}^T \text{err}_t^{\text{in}} - \varepsilon \right| \leq \frac{1 + \eta \max(\varepsilon, 1 - \varepsilon)}{\eta N_1(T)}, \quad \left| \frac{1}{N_2(T)} \sum_{t=1}^T \text{err}_t^{\text{out}} - \delta \right| \leq \frac{1 + \eta \max(\delta, 1 - \delta)}{\eta N_2(T)}.$$

290 In particular, if $N_1(T), N_2(T) \rightarrow \infty$, then almost surely

$$292 \lim_{T \rightarrow \infty} \frac{1}{N_1(T)} \sum_{t=1}^T \text{err}_t^{\text{in}} = \varepsilon, \quad \lim_{T \rightarrow \infty} \frac{1}{N_2(T)} \sum_{t=1}^T \text{err}_t^{\text{out}} = \delta.$$

295 *Remark.* The boundedness assumption on the conformity score holds automatically in classification when s is
296 derived from a probability output (e.g., a softmax score, which lies in $[0, 1]$). In regression, where scores may be
297 unbounded, this condition can be enforced by rescaling and clipping the score.

298 These types of update rules and guarantees are common in the online conformal prediction literature for controlling
299 marginal coverage (Gibbs & Candès, 2021; Angelopoulos et al., 2023). We extend these ideas to simultaneously
300 control counterfactual harm and complementarity rates. Our results show that over long intervals, CUP–online
301 achieves the desired rates without any assumption on the data-generating distribution. In particular, the algorithm
302 addresses human-to-AI adaptation, among other shifts, by decoupling validity from assumptions about human
303 behavior. By tracking how human proposals interact with prediction set errors and adjusting its thresholds ac-
304 cordingly, CUP–online ensures that the target error rates are maintained, even as human strategies evolve over
305 time.

306 5 EXPERIMENTS

309 First, we outline our experimental setup, and then evaluate our framework across three distinct data modalities: (i)
310 image classification, (ii) real-valued regression, and (iii) text based medical decision-making with large language
311 models. For each modality, we study both the offline and online algorithms introduced in Section 4.

312 **Baselines.** We compare against the following natural baselines: (i) *Human alone*, which uses the human-proposed
313 set $H(x)$ directly, without any AI refinement. We treat the human policy as a black box and make no assumptions
314 about how the sets are generated. Coverage depends entirely on the provided sets and may vary with human
315 expert quality. These human sets are constructed using crowd-sourced annotations, rule-based diagnostic systems
316 or synthetic noise, depending on the task. Full details are provided in each experiment subsection. (ii) *AI alone*,
317 which uses the AI system without incorporating human input, reducing to standard conformal prediction based
318 solely on the model scores. This provides a benchmark for how well the AI performs independently. Additionally,
319 in the online setting we consider a fixed baseline that serves as a reference point for detecting and evaluating
320 distribution shifts. This method uses a static set of thresholds computed from an initial subset of data (i.e early
321 examples or a dedicated split), and then applies these thresholds over the online data stream without any further
322 updates. This baseline provides a useful comparison to understand the value of adaptivity in the online setting.

323 **Evaluation metrics.** Across all experiments, we evaluate methods based on two key quantities: *marginal cov-
324 erage*, the probability that the true label lies in the prediction set, and *average set size*, measured as cardinality
325 in classification and interval length in regression. In the online setting, we use *running* versions of these metrics,
326 defined at each time step t as $\widehat{\text{cov}}_t = \frac{1}{t} \sum_{i=1}^t \mathbf{1}\{y_i \in C(x_i)\}$ for marginal coverage and $\widehat{\text{size}}_t = \frac{1}{t} \sum_{j=1}^t |C(x_j)|$
327 for average set size. These metrics capture the central tradeoff in uncertainty quantification: higher coverage is
328 desirable, but must be balanced against set informativeness. Our algorithm does not explicitly enforce a fixed
329 marginal coverage. Instead, the counterfactual harm parameter ε and the complementarity parameter δ shape the
330 resulting coverage and set size. By adjusting these parameters, we can navigate tradeoffs between the two metrics.

331 A successful human–AI collaboration should improve upon the human baseline in at least one dimension, coverage
332 or set size, without significantly worsening the other. For example, it may increase coverage while avoiding large
333 increases in set size, or shrink the set without losing coverage. In the best case, both metrics improve together. The
334 better the AI model, the more effectively it should recover missed outcomes without unnecessarily inflating sets.
335 Similarly, the stronger the human baseline, the better the collaborative procedure can perform, since it starts from
336 a higher-quality initial proposal. Thus our framework reflects the complementary contributions of both human and
337 AI, and we will explore this dependence on human and AI quality across our experimental tasks.

338 5.1 CLASSIFICATION: IMAGETNET-16H

340 Our first set of experiments use the ImageNet-16H dataset (Steyvers et al., 2022), which captures human prediction
341 behavior under varying perceptual noise. It consists of 32,431 human predictions on 1,200 natural images,
342 each annotated by multiple participants and perturbed with one of four noise levels $\omega \in \{80, 95, 110, 125\}$ that
343 progressively increase task difficulty. The label space is restricted to a fixed set of 16 classes. For the AI compo-
344 nent, we use a pre-trained VGG19 classifier (Simonyan & Zisserman, 2015) fine-tuned for 10 epochs. We evaluate
345 our framework an offline setting and subsequently in an online setting, where we introduce various distribution
346 shifts.

347 **Offline Setting.** We compare three approaches: *Human Alone*, *AI Alone*, and CUP–offline. Results are averaged
348 over 10 random calibration/test splits. Table 1 reports coverage and set size under two representative noise levels,

$\omega = 95$ and $\omega = 125$. For the human baseline, we aggregate multiple annotations into empirical label frequencies and form top- k sets by selecting the k most frequently chosen labels. From the algorithm’s perspective, only the sets—not raw annotations or confidences—are observed. The AI baseline applies standard conformal prediction without human input. Since conformal methods allow direct control over target coverage, we evaluate AI Alone at the same realized coverage achieved by CUP-offline. This ensures a fair comparison, where the only meaningful dimension for improvement is set size (i.e., if CUP achieves the same coverage with smaller sets, it shows that human input is being used effectively to tighten predictions). CUP-offline incorporates both sources, with coverage and size determined by (ε, δ) parameters that encode counterfactual harm and complementarity.

$\omega = 125$								
Strategy	Human Alone		CUP			AI Alone		
	Coverage	Size	Coverage	Size	ε	δ	Coverage	Size
Top-2	0.8008 ± 0.0090	2.00 ± 0.00	0.9022 ± 0.0083	1.49 ± 0.04	0.05	0.70	0.9072 ± 0.0138	1.65 ± 0.07
Top-1	0.7245 ± 0.0103	1.00 ± 0.00	0.8823 ± 0.0134	1.36 ± 0.07	0.05	0.70	0.8828 ± 0.0140	1.48 ± 0.05

$\omega = 95$								
Strategy	Human Alone		CUP			AI Alone		
	Coverage	Size	Coverage	Size	ε	δ	Coverage	Size
Top-2	0.9613 ± 0.0061	2.00 ± 0.00	0.9825 ± 0.0066	1.77 ± 0.44	0.01	0.80	0.9830 ± 0.0061	2.10 ± 0.15
Top-1	0.9257 ± 0.0060	1.00 ± 0.00	0.9763 ± 0.0076	1.43 ± 0.07	0.01	0.80	0.9755 ± 0.0053	2.27 ± 0.21

Table 1: **ImageNet-16H – Offline Results:** Comparison of Human, AI, and CUP under two noise levels. Reports marginal coverage and average set size (mean \pm std over 10 splits). CUP uses calibration parameters (ε, δ) .

We include two noise levels to evaluate performance under varying task difficulty for the human experts. As shown in Table 1, across both levels, our CUP-offline consistently improves on the human baseline. When the human sets are relatively large (e.g. top-2), CUP-offline yields strict improvements in both dimensions, reducing set size while improving coverage. At $\omega = 125$, for example, human top-2 sets cover 80% of labels with size 2.0, whereas CUP-offline improves coverage to 90% while reducing size to 1.49. When human sets are very small (e.g., top-1), coverage improvements typically requires adding labels, slightly increasing set size. Even then, CUP-offline offers more efficient sets than AI Alone, leveraging human input to achieve better tradeoffs. At $\omega = 95$, for example, CUP-offline achieves 97.6% coverage with an average size of 1.43, whereas AI Alone requires size 2.27 for similar coverage. Overall, CUP-offline improves on raw human sets and produces tighter predictions than AI Alone, adapting to the strengths and limits of each source to provide a clear advantage over both baselines.

Online Setting. We now turn to the online setting, where the data arrives sequentially and distributional shifts may occur during deployment. We consider two types of shifts: a *noise shift*, where inputs are ordered from high to low noise levels ($\omega = 125 \rightarrow 95$), and a *human strategy shift*, where human prediction sets evolve from top-2 to top-3 strategies. The latter serves as a concrete instance of what we term *Human-to-AI Adaptation* which is this case is how humans might adapt their behavior in response to increasing task difficulty or AI feedback.

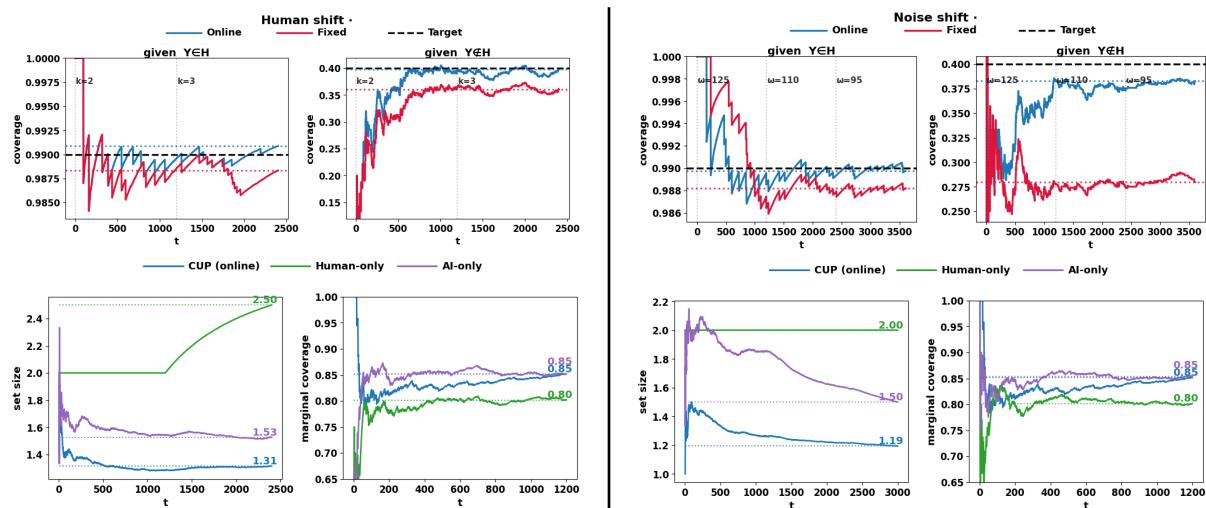


Figure 2: **ImageNet-16H- Online Results:** Performance under human strategy shift (left) and noise shift (right). Top: running coverage for CUP-online vs fixed baseline. Bottom: CUP-online vs human-only and AI-only baselines on running set size and marginal coverage.

We first compare CUP-online to the fixed baseline tuned on a separate segment of the data stream. For instance, in the noise shift setting, we tune (a, b) on $\omega = 80$, and for the human shift, on top-1 human prediction sets. To evaluate, we track *constraint-specific coverage* over time. At each time step t , we compute $\text{cov}_t^* = 1 - 1/t \sum_{i=1}^t 1 - \text{err}_i^*$, where err_i^* is either a counterfactual harm error or a complementarity error defined in Section 4.2. Intuitively, this metric tracks how well the algorithm maintains the target coverage level over time. When the algorithm is effective, this running estimate converges to the nominal targets $1 - \varepsilon$ and $1 - \delta$.

Figure 2 (top row) shows the results for both forms of distribution shift: human strategy shift (left) and noise shift (right). In both cases, the online algorithm remains close to the target coverage levels throughout the stream, while the fixed baseline drifts away and fails to recover from the changes in the underlying distribution. In the bottom row of Figure 2, we compare CUP-online with human-only and AI-only baselines, using the running marginal coverage and set size metrics defined earlier. For a fair comparison, we run the AI-only baseline at a target coverage level matched to the realized coverage achieved by CUP-online across the full stream. The results show that CUP-online consistently improves over the human baseline by achieving higher coverage while keeping the prediction sets small. Compared to AI alone, where coverage is matched by design, CUP-online produces more compact sets. These trends mirror those seen in the offline setting, showing that our online collaborative procedure maintains the advantages of the framework under distribution shift.

5.2 LLMs FOR MEDICAL DIAGNOSIS DECISION MAKING

Our second set of experiments evaluates the framework in the text modality of data, focusing on a medical decision-making task using the DDXPlus dataset (Fansi Tchango et al., 2022). This dataset contains synthetic patient records generated from a medical knowledge base and rule-based diagnostic system. Each record includes demographics, symptoms, and antecedents linked to an underlying condition, along with a differential diagnosis list. From this list we form human prediction sets using a top- k strategy, where the human provides the k most likely diagnoses. For the AI component, we use two language models with contrasting accuracy: **GPT-5**, which performs strongly, and **GPT-4o**, which is weaker and often falls below the human baseline. This contrast highlights how the quality of the AI model shapes the trade-offs of collaboration.

Offline Setting. Tables 2 summarize the results for GPT-4o and GPT-5, respectively, under two different human strategies. Across all settings, CUP-offline improves on the human baseline by raising coverage, as the procedure explicitly augments human sets when the true label is missing. Naturally, this may increase set size, but when the AI is sufficiently strong, as with GPT-5, the algorithm is able to both prune away incorrect human labels and add the correct label when necessary more efficiently. This yields prediction sets that improve across both dimensions: achieving higher coverage *and* smaller size, outperforming both baselines.

Strategy	Human		GPT-4o			GPT-5		
	C/S	CUP C/S	(ε, δ)	AI C/S	CUP C/S	(ε, δ)	AI C/S	
Top-1	0.71 / 1.00	0.90 / 2.84	(0.02, 0.70)	0.88 / 4.64	0.91 / 1.59	(0.02, 0.70)	0.91 / 1.76	
Top-2	0.87 / 1.95	0.93 / 3.14	(0.01, 0.45)	0.90 / 9.12	0.93 / 1.65	(0.02, 0.45)	0.93 / 1.95	

Table 2: **LLMs-Offline Results** Entries report coverage/size (C/S). Calibration parameters (ε, δ) shown for CUP.

With a weaker model such as GPT-4o, coverage gains may come at the cost of slightly larger sets, reflecting that the model is less capable of efficient pruning or complementarity. This does not undermine the approach but rather illustrates the role of the AI component in determining the ultimate efficiency of the collaborative sets. Still, CUP-offline produces smaller sets than AI alone at comparable coverage levels, showing that human knowledge is being used productively. Taken together, these results demonstrate that CUP-offline yields consistent benefits over both the human and AI baselines, while the degree to which coverage and set size can be simultaneously optimized depends on the strength of the AI model.

Online Setting. We next evaluate the CUP-online algorithm in the medical setting, using GPT-5 as the AI model. Human prediction sets follow a top- $k = 2$ strategy, and distribution shift is induced by ordering test patients by age, from younger to older groups. We also include a non-adaptive baseline with fixed thresholds tuned on the earliest segment (ages 1–30) to isolate the effect of adaptivity in the face of demographic change, however due to space constraints direct comparison with this baseline is deferred to the Appendix C.2.

As in the ImageNet experiments, we benchmark CUP-online against human-only and AI-only baselines. Figure 3 shows results under demographic shift. The pattern is consistent with the offline setting: CUP improves over the human baseline in both coverage and set size, and against AI Alone it achieves smaller sets at matched coverage.

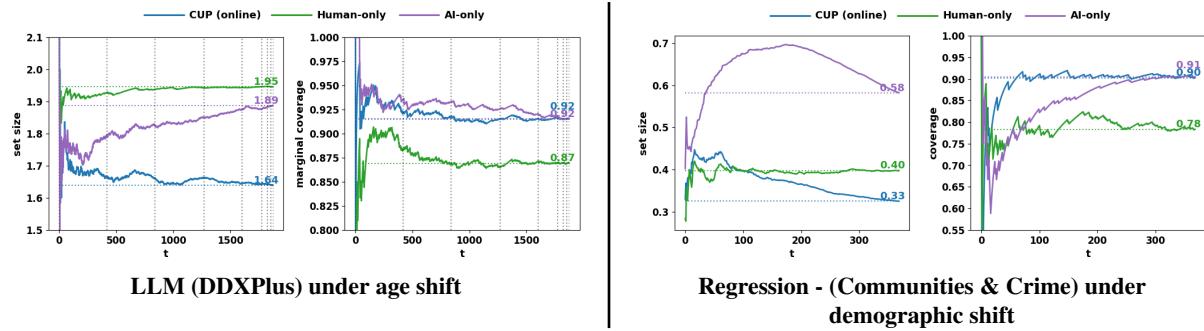


Figure 3: Online results: LLM (left) and regression (right), comparing CUP–online with baselines Human and AI.

5.3 REGRESSION: COMMUNITIES & CRIME

Our final set of experiments evaluates the framework in a regression setting using the UCI *Communities & Crime* dataset (Redmond, 2002), where the goal is to predict the violent crime rate per community. To simulate human input, we generate intervals centered around noisy point estimates of the ground truth. Specifically, we perturb each true label with Gaussian noise to form $\hat{y}(x)$, then construct the interval $H(x) = [\hat{y}(x) - w(x)/2, \hat{y}(x) + w(x)/2]$, where $w(x)$ is a base width also subject to noise. By varying the noise levels, we simulate human experts of differing quality. As in earlier experiments, the algorithm only observes the final set $H(x)$, not how it was generated. The AI model builds on the setting explained in Section 3. We train two MLPs using the pinball loss to estimate conditional quantiles: one for predicting $(\hat{q}_{\varepsilon/2}, \hat{q}_{1-\varepsilon/2})$, and one for $(\hat{q}_{\delta/2}, \hat{q}_{1-\delta/2})$. Each model shares a backbone with two output heads. The resulting four quantiles define the CQR-style score in Section 3, to which we apply the CUP-offline procedure to obtain the two thresholds used at test time.

We compare *Human Alone*, which uses the raw intervals $H(x)$; *AI Alone*, which applies standard conformalized quantile regression without access to the human sets; and CUP-offline, which combines both sources via the proposed collaborative algorithm. Results are reported in Table 3 for two human experts of different quality. First,

Human A				Human B			
Human A C/S	CUP C/S	$(\varepsilon, 1 - \delta)$	AI C/S	Human B C/S	CUP C/S	$(\varepsilon, 1 - \delta)$	AI C/S
0.760 / 0.581	0.862 / 0.380	(0.10, 0.70)	0.862 / 0.394	0.872 / 0.618	0.948 / 0.528	(0.05, 0.90)	0.948 / 0.608
0.760 / 0.581	0.825 / 0.326	(0.15, 0.70)	0.825 / 0.337	0.872 / 0.618	0.953 / 0.558	(0.05, 0.95)	0.953 / 0.588

Table 3: Regression–Offline Results: Coverage/size (C/S) under two human expert settings.

we note that CUP improves upon the human baseline in terms of both coverage and interval width. Second, the results highlight the complementary role of human, with greater gains observed over AI Alone when initial human input is of higher quality. This complements the medical diagnosis results, where we varied the AI instead of the human. Together, the two experiments show that the collaboration efficiency depends on the quality of both parties.

Online Setting. We evaluate CUP-online under a controlled distribution shift based on community demographics. Test examples are ordered by the proportion of residents identified by a randomly selected race-coded variable. Figure 3 reports the running marginal coverage and average set size for AI, Human, and CUP-online. Consistent with the previous experiments, we again observe that CUP-online improves upon both baselines: compared to Human Alone, it increases coverage without inflating intervals; compared to AI Alone, it reduces interval width while preserving coverage. The non-adaptive baseline with fixed thresholds is tuned on the earliest portion of the stream (i.e., communities with the lowest demographic proportion). Results for this baseline are deferred to Appendix 7. All together, the results underscore the robustness of the collaborative approach across modalities and under shifting data distributions.

6 CONCLUSION

We introduced a framework for constructing prediction sets collaboratively between humans and AI, grounded in two core principles: avoiding counterfactual harm and enabling complementarity. We showed that the optimal sets take a simple two-threshold form, and developed finite-sample algorithms for both offline and online settings. Across diverse domains and agents (human or AI) strengths, our methods consistently leverage the collaboration capabilities of human and AI to produce sets that outperform either alone. This framework offers a principled and practical approach to structured collaboration under uncertainty.

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754 A LITERATURE REVIEW

756 **Conformal Prediction** The idea of constructing prediction regions can be traced back to classical work on tolerance
 757 intervals in statistics (Wilks, 1941; Scheffé & Tukey, 1945). Modern conformal prediction (CP), introduced
 758 by Vovk et al. (1999); Saunders et al. (1999); Vovk et al. (2005), builds on this foundation to provide distribution-
 759 free, finite-sample validity: given a desired confidence level, CP guarantees that the constructed prediction set
 760 contains the true outcome with the prescribed marginal probability.

761 Over the past two decades, CP has become a standard tool in machine learning for both classification and re-
 762 gression tasks (Papadopoulos et al., 2002; Lei et al., 2017; Romano et al., 2019; 2020), with a large literature on
 763 improving *efficiency* (shrinking set size while preserving coverage) (Fisch et al., 2024; Gupta et al., 2022; Kiyani
 764 et al., 2024; Stutz et al., 2022; Noorani et al., 2025). A growing body of work extends CP beyond marginal cover-
 765 age to control more general notions of risk Angelopoulos et al. (2025) introduced conformal risk control, showing
 766 how prediction sets can be calibrated to satisfy monotone risk measures rather than coverage alone. Lindemann
 767 et al. (2023) apply these principles to safe planning in dynamic environments, demonstrating how conformal meth-
 768 ods can enforce operational safety constraints. Lekeufack et al. (2024) developed a conformal decision-theoretic
 769 framework where decisions are parameterized by a single scalar and calibrated to control risk. Cortes-Gomez
 770 et al. (2025) expand on this view by developing utility-directed conformal prediction, which constructs sets that
 771 both retain standard coverage guarantees and minimize downstream decision costs specified by a user-defined
 772 utility function. More broadly, Kiyani et al. (2025) show that prediction sets can be viewed as a natural primitive
 773 for risk-sensitive decision making: they communicate calibrated uncertainty in a form well-suited for risk-averse
 774 decision makers operating in high-stakes domains. This perspective makes conformal prediction sets particularly
 775 relevant for human–AI collaboration, where reliable uncertainty estimates are essential for enabling trust and
 776 complementarity between human expertise and machine predictions.

777 **Human–AI collaboration** Human–AI decision-making has attracted growing interest across the machine learning
 778 community and social sciences. Yet, realizing true complementarity where the joint system outperforms either
 779 the human or the AI-alone, or both, remains challenging. Interestingly, a recent meta analysis by Vaccaro et al.
 780 (2024) found out that, on average, human–AI teams underperform the stronger individual agent. These findings
 781 underscore persistent difficulties around coordination, trust, and communication between machine and human,
 782 motivating the need for algorithmic frameworks that can systematically structure collaboration.

783 **Learning to Defer.** One approach is the *learning to defer* (L2D) paradigm, where the AI model learns when
 784 to predict on its own and when to defer to a human expert. Earlier work Madras et al. (2018) framed this as a
 785 mixture-of-experts problem, jointly training a classifier with a deferral mechanism. Wilder et al. (2021) extended
 786 this with a decision-theoretic formulation, training models to complement human strengths rather than maximize
 787 accuracy alone.

788 Subsequent work studied the design of surrogate losses for deferral, for example Mozannar & Sontag (2021)
 789 showed that standard training objectives can fail to produce optimal deferral policies and proposed a consistent
 790 surrogate loss that guarantees Bayes-optimal deferral. Extensions address various settings: Verma & Nalisnick
 791 (2022) and Charusaie et al. (2022) studied deferral with multiple experts, while Wei et al. Wei et al. (2024)
 792 emphasized that humans and models are not independent and introduced dependent Bayes optimality to exploit
 793 correlations between them. Okati et al. (2021) formulated differentiable learning under triage, providing exact
 794 optimality guarantees for multi-expert deferral. Most recently Bary et al. (2025) proposed a training-free deferral
 795 framework that leverages conformal prediction to allocate decisions among multiple experts. And most recently,
 796 along these ideas Arnaiz-Rodriguez et al. (2025) introduced a collaborative matching system that selectively defers
 797 to humans to maximize overall performance.

798 Overall, the L2D literature focuses on *who decides* on each instance: the model or the human. These methods
 799 improve team performance by abstention or delegation, which is inherently different than our approach. We start
 800 from the human’s proposed *set* and ask how to refine it with AI. The goal is to always produce a combined
 801 prediction set, particularly one that is simultaneously more reliable and more informative than either agent alone.
 802 In this sense, our approach complements deferral-based methods but addresses a different question: not *who*
 803 *decides*, but *how to decide together*.

804 **Agreement protocols** While more distant from our framework, another line of work views collaboration as an
 805 interactive process through *agreement protocols*, where humans and models iteratively exchange feedback until
 806 consensus is reached (Aumann, 1976; Collina et al., 2025).

807 **Prediction Sets for Human–AI decision support** A more related and recent strand of work has explored prediction
 808 sets as a structured interface for collaboration and human decision making support. Straitouri et al. (2023)
 809 formalized the problem of improving expert predictions with conformal prediction in multiclass classification. In
 810 their setting, the AI provides a subset of candidate labels for each instance, from which the human selects, ensuring
 811 that the advice is structured but does not override the expert’s agency. In parallel, Babbar et al. (2022) empirically
 evaluated prediction sets in human–AI teams, and showed that set-valued advice can improve human accuracy

812 compared to single-label predictions. However, they also found that large prediction sets may confuse or slow
 813 down human decision-making. To mitigate this, they introduced Deferral-CP (D-CP), where the AI is allowed to
 814 abstain entirely on instances for which no sufficiently small set can be produced, deferring the decision back to the
 815 human. Other works have studied how to design prediction sets specifically tailored for human use, for example
 816 De Toni et al. (2024) proposed a greedy algorithm for constructing prediction sets and showed empirically that it
 817 can improve average human accuracy compared to standard conformal sets.

818 **Counterfactual harm and complementarity** In recent years, there has been growing concern about the un-
 819 intended consequences of decision support systems using machine learning algorithms in high stakes domains.
 820 (Richens et al. (2022); Li et al. (2023); Beckers et al. (2022)) To this end, Straitouri et al. (2024) analyze decision-
 821 support systems based on prediction sets through the lens of *counterfactual harm* (Feinberg, 1986). Their concern
 822 is that requiring humans to always select from a machine-provided set may, in some cases, harm performance: a
 823 human who would have been correct unaided might be misled by the system. Using structural causal models, they
 824 formally defined and quantified this notion of harm, and under natural monotonicity assumptions, provided meth-
 825 ods to estimate or bound how frequently harm may occur without deploying the system. While closely related to
 826 our framework, their setting differs from ours in that they study systems where the AI supplies sets from scratch,
 827 and their definition of counterfactual harm focuses on the subsequent prediction accuracy of human, whereas we
 828 start from sets already provided by the human and ask how to refine them collaboratively, and our definition of
 829 counterfactual harm is a direct measure of the quality of the refining procedure.

830 On the other hand, in the broader human-AI collaboration literature, complementarity is typically defined as
 831 whether the combined system achieves higher average accuracy than either the human or the model alone (Yin
 832 et al., 2019; Suresh et al., 2020; Lai et al., 2021), and it is currently still unclear how to guarantee this. Our formu-
 833 lation of complementarity is different: it is set-based rather than accuracy-based. Instead of asking whether joint
 834 predictions improve overall accuracy, we require that the collaborative prediction set recovers outcomes the human
 835 initially missed, while simultaneously avoiding counterfactual harm. This shifts the focus from point-prediction
 836 accuracy to the tradeoff between set-based coverage and set size. Crucially, by defining complementarity in this
 837 way, our framework provides a principled way to formalize and guarantee it, with clear tradeoffs between the two
 838 central metrics of uncertainty quantification.

840 B PROOFS

843 B.1 PROOF OF THEOREM 2.1 (OPTIMAL PREDICTION SETS)

845 *Proof.* The primary optimization problem is given by:

$$\begin{aligned} 847 \min_{C: \mathcal{X} \rightarrow 2^{\mathcal{Y}}} \quad & \mathbb{E} |C(X)| \\ 848 \text{s.t.} \quad & \mathbb{P}(Y \in C(X) \mid Y \in H(X)) \geq 1 - \varepsilon, \\ 849 & \mathbb{P}(Y \in C(X) \mid Y \notin H(X)) \geq \delta. \end{aligned} \tag{P}$$

851 **Part 1** (LP Relaxation). *The original problem involves optimizing over a space of discrete sets, which is a com-
 852 binatorial and generally NP-hard problem. To make it more tractable, we can formulate an equivalent problem
 853 using a continuous relaxation. Let $C(x, y) \in [0, 1]$ be a variable indicating the degree to which y is included in
 854 the set for instance x . With this relaxation, the objective function, which is the expected size of the set, can be re-
 855 written as $\mathbb{E} \left[\int_{\mathcal{Y}} C(X, y) dy \right]$. Next, we can use the definition of conditional probability, i.e $P(A|B) = \frac{\mathbb{E}[\mathbf{1}_A \mathbf{1}_B]}{\mathbb{E}[\mathbf{1}_B]}$
 856 to rewrite the constraints in terms of expectations, which leads to the following:*

$$\begin{aligned} 861 \min_{C: \mathcal{X} \times \mathcal{Y} \rightarrow [0, 1]} \quad & \mathbb{E} \left[\int_{\mathcal{Y}} C(X, y) dy \right] \\ 862 \text{s.t.} \quad & \mathbb{E}[C(X, Y) \mathbf{1}_{Y \in H(X)}] \geq (1 - \varepsilon) \mathbb{E}[\mathbf{1}_{Y \in H(X)}], \\ 863 & \mathbb{E}[C(X, Y) \mathbf{1}_{Y \notin H(X)}] \geq \delta \mathbb{E}[\mathbf{1}_{Y \notin H(X)}]. \end{aligned} \tag{P_{rel}}$$

867 Note that $\mathbb{E}_{X, Y}[\mathbf{1}_{Y \in H(X)}] = P[Y \in H(X)]$. This problem is a linear program, where both the objective functions
 868 and the constraints are linear with respect to the decision variable C . Since the objective is linear (and thus
 869 convex) and the feasible region is a convex set, this is a convex optimization problem. Therefore strong duality
 holds (see Theorem 1 Section 8.3 of Luenberger (1969)).

870 **Part 2** (Minimax Formulation). *We formulate the Lagrangian for the relaxed problem by introducing Lagrange*
 871 *multipliers $\lambda_1, \lambda_2 \geq 0$ for the two constraints:*

$$873 \quad g(\lambda_1, \lambda_2, C) = \mathbb{E}_X \left[\int_{\mathcal{Y}} C(X, y) dy \right] - \lambda_1 (\mathbb{E}_{X, Y} [C(X, Y) \mathbf{1}_{Y \in H(X)}] - (1 - \varepsilon) \mathbb{E}_{X, Y} [\mathbf{1}_{Y \in H(X)}]) \\ 874 \quad - \lambda_2 (\mathbb{E}_{X, Y} [C(X, Y) \mathbf{1}_{Y \notin H(X)}] - \delta \mathbb{E}_{X, Y} [\mathbf{1}_{Y \notin H(X)}])$$

876 *The minimax problem is:*

$$877 \quad \min_C \max_{\lambda_1, \lambda_2 \geq 0} g(\lambda_1, \lambda_2, C)$$

879 *By strong duality, we can swap the order of the maximization and minimization:*

$$881 \quad \max_{\lambda_1, \lambda_2 \geq 0} \min_C g(\lambda_1, \lambda_2, C)$$

883 *To perform the inner minimization over C , lets first rewrite the Lagrangian in integral form over the joint proba-*
 884 *bility distribution $p(x, y)$.*

$$886 \quad g = \int_{\mathcal{X}} \int_{\mathcal{Y}} C(x, y) [p(x) - \lambda_1 \mathbf{1}_{y \in H(x)} p(x, y) - \lambda_2 \mathbf{1}_{y \notin H(x)} p(x, y)] dx dy + \text{constant.}$$

888 *To minimize this integral, we can minimize the integrand for each point (x, y) independently, and thus the inner*
 889 *minimization over $C(x, y) \in [0, 1]$ is pointwise. By using the relationship $p(x, y) = p(x)p(y|x)$ and factoring out*
 890 *$p(x)$, the term multiplying $C(x, y)$ becomes:*

$$891 \quad p(x) [1 - \lambda_1 \mathbf{1}_{y \in H(x)} p(y|x) - \lambda_2 \mathbf{1}_{y \notin H(x)} p(y|x)]$$

893 *Since $p(x) \geq 0$, the choice of $C(x, y) \in [0, 1]$ that minimizes the expression depends on the sign of the term in*
 894 *brackets. The minimum is attained at the boundaries by setting $C(x, y) = 1$ if the term is negative and $C(x, y) = 0$*
 895 *if it's positive. This results in an optimal solution $C^*(x, y)$ that is naturally binary-valued*

$$896 \quad C^*(x, y) = \mathbf{1} \{1 - \lambda_1 \mathbf{1}_{y \in H(x)} p(y|x) - \lambda_2 \mathbf{1}_{y \notin H(x)} p(y|x) \leq 0\}$$

898 *and thus the continuous relaxation is tight, as the optimal solution to the relaxed problem is guarantees to be a*
 899 *valid solution for the original problem over the discrete set where $C(x, y) \in \{0, 1\}$.*

900 **Part 3** (Deriving the Final Form). *The condition for including y in the set $C^*(x)$ can be rewritten as:*

$$901 \quad 1 \leq \lambda_1 \mathbf{1}_{y \in H(x)} p(y|x) + \lambda_2 \mathbf{1}_{y \notin H(x)} p(y|x)$$

903 *This inequality can be simplified by considering the two mutually exclusive cases for any outcome $y \in \mathcal{Y}$:*

- 905 • If $y \in H(x)$, the condition is $1 \leq \lambda_1 p(y|x) \iff p(y|x) \geq 1/\lambda_1$.
- 906 • If $y \notin H(x)$, the condition is $1 \leq \lambda_2 p(y|x) \iff p(y|x) \geq 1/\lambda_2$.

908 *Combining these two conditions, we can express the optimal set $C^*(x)$ as a single thresholding rule on the condi-*
 909 *tional probability $p(y|x)$. Let λ_1^* and λ_2^* be the optimal Lagrange multipliers. We define the optimal thresholds as*
 910 *$b^* = 1 - 1/\lambda_1^*$ and $a^* = 1 - 1/\lambda_2^*$. The condition for including y in the optimal set becomes:*

$$912 \quad 1 - p(y|x) \leq a^* \cdot \mathbf{1}\{y \notin H(x)\} + b^* \cdot \mathbf{1}\{y \in H(x)\}$$

913 *The optimal set can then be written compactly as a single thresholding rule on the score:*

$$915 \quad C^*(x) = \{y \in \mathcal{Y} \mid s(y|x) \leq a^* \cdot \mathbf{1}\{y \notin H(x)\} + b^* \cdot \mathbf{1}\{y \in H(x)\}\}$$

916 *Since the optimal solution to the relaxed problem is binary and takes this form, it is also the optimal solution to*
 917 *the original problem.*

919 This completes the proof. □

921 B.2 PROOF OF PROPOSITION 4.1 (OFFLINE ALGORITHM - COVERAGE VALIDITY)

923 *Proof.* Given the calibration set $D_{cal} = \{(X_i, Y_i)\}_{i=1}^n$, let $H : \mathcal{X} \rightarrow 2^{\mathcal{Y}}$ be the human set map and $s : \mathcal{X} \times \mathcal{Y} \rightarrow \mathbb{R}$
 924 a non-conformity score function. Assume without loss of generality that the (conditional) distribution of the scores
 925 is continuous without ties, however in practice this condition is not important as we can always add a vanishing
 926 amount of noise to the scores.

927 For each point define $s_i := S(X_i, Y_i)$ and $h_i = \mathbf{1}\{Y_i \in H(X_i)\}$. Split the indices of the calibration set into two
 disjoint groups $\mathcal{D}_1 = \{i \leq n : h_i = 1\}$ with size n_1 and $\mathcal{D}_2 = \{j \leq n : h_j = 0\}$ with size n_2 . Given a calibration

928 set $\mathcal{D}_{\text{cal}} = \{(X_i, Y_i)\}_{i=1}^n$, let $H : \mathcal{X} \rightarrow 2^{\mathcal{Y}}$ denote the human set map, and $s : \mathcal{X} \times \mathcal{Y} \rightarrow \mathbb{R}$ a nonconformity score
 929 function. For each example, define the conformity score $s_i := s(X_i, Y_i)$ and let $h_i := \mathbf{1}\{Y_i \in H(X_i)\}$ indicate
 930 whether the true label was covered by the human set.

931 A new test point $(X_{\text{test}}, Y_{\text{test}})$ is assumed to be exchangeable with the full calibration set. This overall exchange-
 932 ability of the full set of points implied that, conditioned on the event $h_{\text{test}} = 1$, the test point is exchangeable with
 933 the set of points in \mathcal{D}_1 . Similarly, conditioned on the event $h_{\text{test}} = 0$, the test point is exchangeable with the set
 934 of points in \mathcal{D}_2 . The prediction set is then defined as
 935

$$936 \quad C(X_{\text{test}}) = \{y : s(X_{\text{test}}, y) \leq \hat{a} \mathbf{1}\{y \notin H(X_{\text{test}})\} + \hat{b} \mathbf{1}\{y \in H(X_{\text{test}})\}\},$$

$$937 \quad \text{where } \begin{cases} \hat{a} := \text{Quantile}_{1-\varepsilon}(\{s_i : i \in \mathcal{D}_1\} \cup \{\infty\}), \\ \hat{b} := \text{Quantile}_{1-\delta}(\{s_i : i \in \mathcal{D}_2\} \cup \{\infty\}). \end{cases}$$

938 We now derive a chain of equalities and inequalities for the case of $Y_{\text{test}} \in H(X_{\text{test}})$:

$$939 \quad \Pr[Y_{\text{test}} \in C(X_{\text{test}}) \mid h_{\text{test}} = 1] \stackrel{(a)}{=} \Pr[s_{\text{test}} \leq \hat{a} \mid h_{\text{test}} = 1] = \Pr[s_{\text{test}} \leq \text{Quantile}_{1-\varepsilon}(\{s_i : i \in \mathcal{D}_{\text{in}}\} \cup \{\infty\}) \mid h_{\text{test}} = 1]$$

$$940 \quad \stackrel{(b)}{=} \mathbb{E} \left[\frac{1}{n_1 + 1} \sum_{i \in \mathcal{D}_1 \cup \{\text{test}\}} \mathbf{1}\{s_i \leq \text{Quantile}_{1-\varepsilon}(\{s_j : j \in \mathcal{D}_1\} \cup \{s_{\text{test}}\})\} \mid h_{\text{test}} = 1 \right] \stackrel{(c)}{\geq} 1 - \varepsilon.$$

941 and analogously the case if $Y_{\text{test}} \notin H(X_{\text{test}})$:

$$942 \quad \Pr[Y_{\text{test}} \in C(X_{\text{test}}) \mid h_{\text{test}} = 0] \stackrel{(a)}{=} \Pr[s_{\text{test}} \leq \hat{b} \mid h_{\text{test}} = 0] = \Pr[s_{\text{test}} \leq \text{Quantile}_{1-\delta}(\{s_i : i \in \mathcal{D}_2\} \cup \{\infty\}) \mid h_{\text{test}} = 0]$$

$$943 \quad \stackrel{(b)}{=} \mathbb{E} \left[\frac{1}{n_2 + 1} \sum_{i \in \mathcal{D}_2 \cup \{\text{test}\}} \mathbf{1}\{s_i \leq \text{Quantile}_{1-\delta}(\{s_j : j \in \mathcal{D}_2\} \cup \{s_{\text{test}}\})\} \mid h_{\text{test}} = 0 \right] \stackrel{(c)}{\geq} 1 - \delta.$$

944 **where**

- 945 (a) By definition of $C(\cdot)$ and the thresholds \hat{a} and \hat{b} when: $h_{\text{test}} = 1$ (resp. 0), inclusion is the event $s_{\text{test}} \leq \hat{a}$
 946 (resp. $s_{\text{test}} \leq \hat{b}$).
- 947 (b) By exchangeability within the corresponding group: conditional on h_{test} , the set of scores $\{s_i : i \in$
 $\mathcal{D}_1\} \cup \{s_{\text{test}}\}$ (or \mathcal{D}_2) is exchangeable, so we average the indicator over the $n_{\text{group}} + 1$ equally likely ranks.
- 948 (c) By the definition of the empirical quantile: at least a $1 - \varepsilon$ (resp. δ) fraction of the $n_{\text{group}} + 1$ values are
 949 \leq that quantile.

950 Therefor thus far we have established that

$$951 \quad \Pr[Y_{\text{test}} \in C(X_{\text{test}}) \mid Y_{\text{test}} \in H(X_{\text{test}})] \geq 1 - \varepsilon, \quad \Pr[Y_{\text{test}} \in C(X_{\text{test}}) \mid Y_{\text{test}} \notin H(X_{\text{test}})] \geq 1 - \delta.$$

952 And now for the upper bounds: for the case $Y_{\text{test}} \in H(X_{\text{test}})$:

$$953 \quad \Pr[Y_{\text{test}} \in C(X_{\text{test}}) \mid Y_{\text{test}} \in H(X_{\text{test}})] \stackrel{(d)}{=} \frac{\lceil (1 - \varepsilon)(n_1 + 1) \rceil}{n_1 + 1} \stackrel{(e)}{<} 1 - \varepsilon + \frac{1}{n_1 + 1}.$$

954 Similarly, for the case $Y_{\text{test}} \notin H(X_{\text{test}})$, we have:

$$955 \quad \Pr[Y_{\text{test}} \in C(X_{\text{test}}) \mid Y_{\text{test}} \notin H(X_{\text{test}})] = \frac{\lceil (1 - \delta)(n_2 + 1) \rceil}{n_2 + 1} < (1 - \delta) + \frac{1}{n_2 + 1}.$$

956 **where**

- 957 (d) Given that the groupwise score distributions are continuous, the rank of s_{test} among the scores in the
 958 corresponding group $(\mathcal{D}_1 \cup \{s_{\text{test}}\})$ is uniformly distributed. This makes the probability equal to the exact
 959 proportion of scores less than or equal to the quantile.
- 960 (e) By the property of the ceiling function $\lceil x \rceil < x + 1$

961 \square

986 B.3 PROOF OF PROPOSITION 4.2 (ONLINE ALGORITHM - GAURANTEES)
987988 First we present the following lemma that states that the thresholds a_t and b_t remain bounded at all time steps:
989990 **Lemma B.1** (Parameter Boundedness). *Let $s(x, y) \in [0, 1]$ be the non conformity scores. For any learning rate
991 $\eta > 0$, the sequences $\{a_t\}$ and $\{b_t\}$ are bounded. Specifically, for all $t > 1$:*
992

993
$$b_t \in [-\eta\varepsilon, 1 + \eta(1 - \varepsilon)], \quad a_t \in [-\eta\delta, 1 + \eta(1 - \delta)].$$

994

995 *Proof.* We prove the result for b_t ; the proof for a_t is symmetric.
996997 Let $I_b = [-\eta\varepsilon, 1 + \eta(1 - \varepsilon)]$. We show by induction that once b_t enters I_b , it never leaves.
998999 First, since $b_1 \in [0, 1]$, the first update ensures $b_2 \in I_b$. Now, assume $b_t \in I_b$ for some $t > 1$.
10001001 **Upper Bound:** b_{t+1} is maximized if the update is positive, which requires $\mathbf{1}\{s_t > b_t\} = 1$. This implies $s_t > b_t$,
1002 so b_t must be less than $s_t \leq 1$. The update is $b_{t+1} = b_t + \eta(1 - \varepsilon)$. Since this increase only happens when $b_t < 1$,
1003 we have $b_{t+1} < 1 + \eta(1 - \varepsilon)$. If the update is negative, $b_{t+1} < b_t$, so it is also below the upper bound. Thus,
1004 $b_{t+1} \leq 1 + \eta(1 - \varepsilon)$.
10051006 **Lower Bound:** b_{t+1} is minimized if the update is negative, which requires $\mathbf{1}\{s_t > b_t\} = 0$. This implies $s_t \leq b_t$,
1007 so b_t must be greater than $s_t \geq 0$. The update is $b_{t+1} = b_t - \eta\varepsilon$. Since this decrease only happens when $b_t \geq 0$,
1008 we have $b_{t+1} \geq 0 - \eta\varepsilon = -\eta\varepsilon$. If the update is positive, $b_{t+1} > b_t$, so it is also above the lower bound. Thus,
1009 $b_{t+1} \geq -\eta\varepsilon$.
10101011 We have shown by induction that the parameters remain in their respective intervals for all $t > 1$. \square
10121013 Now first, lets restate the proposition
10141015 **Proposition B.2** (Finite-Sample Guarantees). *Let $N_1(T) = \sum_{t=1}^T \mathbf{1}\{Y_t \in H(X_t)\}$ and $N_2(T) = \sum_{t=1}^T \mathbf{1}\{Y_t \notin H(X_t)\}$. For any $T \geq 1$:*
1016

1017
$$\left| \frac{1}{N_1(T)} \sum_{t=1}^T \text{err}_t^{\text{in}} - \varepsilon \right| \leq \frac{1 + \eta \max(\varepsilon, 1 - \varepsilon)}{\eta N_1(T)}, \quad \left| \frac{1}{N_2(T)} \sum_{t=1}^T \text{err}_t^{\text{out}} - \delta \right| \leq \frac{1 + \eta \max(\delta, 1 - \delta)}{\eta N_2(T)}.$$

1018

1019 We prove the first bound, and the second statement is symmetric. Let $I_1(T) = \{t \leq T \mid Y_t \in H(X_t)\}$ be
1020 the set of indices where the true label lies within the human proposed set. The number of such examples is
1021 $N_1(T) = |I_1(T)|$. As per algorithm, we only update the threshold b_t for such points, and the update is given by:
1022

1023
$$b_{t+1} - b_t = \eta(\text{err}_t^{\text{in}} - \varepsilon)$$

1024 where $\text{err}_{CH,t} = \mathbf{1}\{Y_t \notin C(X_t) \mid Y_t \in H(X_t)\}$ Note that this update only occurs to times $t \in I_{\text{in}}(T)$. If you
1025 sum over all relevant time steps where the update occurs we form a telescoping sum:
1026

1027
$$b_{T+1} - b_0 = \sum_{t \in I_1(T)} \eta(\text{err}_t^{\text{in}} - \varepsilon) = \eta \left(\sum_{t \in I_1(T)} \text{err}_t^{\text{in}} - \sum_{t \in I_1(T)} \varepsilon \right)$$

1028

1029 Since $\text{err}_t^{\text{in}} = 0$ for all $t \notin I_1(T)$, we can expand the sum over all time steps and rearrange to get:
1030

1031
$$\frac{b_{T+1} - b_1}{\eta} = \sum_{t=1}^T \text{err}_t^{\text{in}} - \varepsilon N_1(T)$$

1032

1033 and rearranging again and taking the absolute value we obtain:
1034

1035
$$\left| \frac{1}{N_1(T)} \sum_{t=1}^T \text{err}_t^{\text{in}} - \varepsilon \right| = \left| \frac{b_{T+1} - b_1}{\eta N_1(T)} \right|$$

1036

1037 Using Lemma B.1, we can bound the numerator. The maximum value of b_t is $1 + \eta(1 - \varepsilon)$ and the minimum
1038 is $-\eta\varepsilon$, which gives the bound $|b_{T+1} - b_1| \leq 1 + \eta \max(1 - \varepsilon, \varepsilon)$. Substituting this directly we obtain our
1039 finite-sample inequality
1040

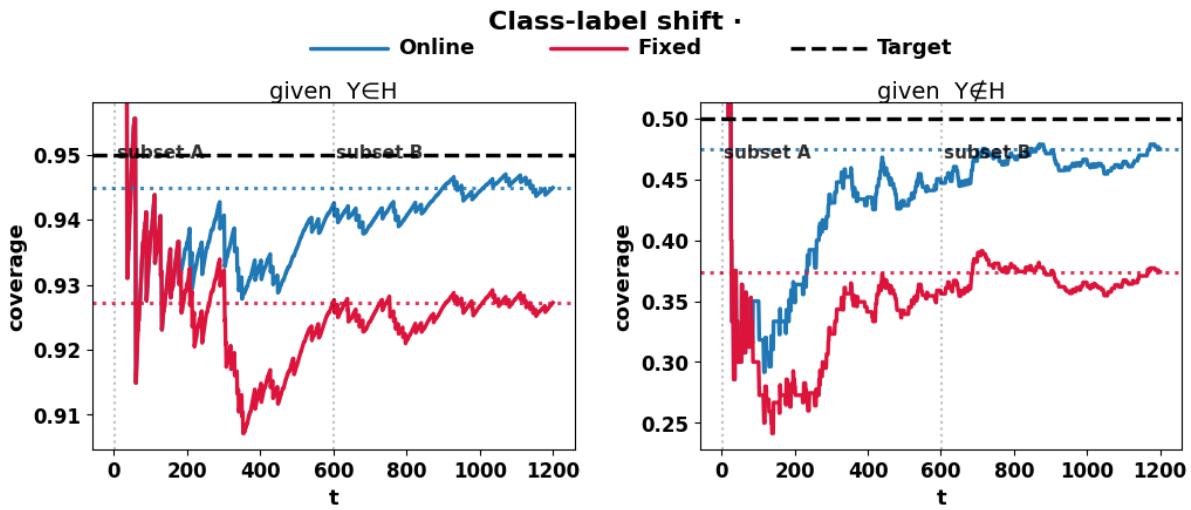
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$$\left| \frac{1}{N_1(T)} \sum_{t=1}^T \text{err}_t^{\text{in}} - \varepsilon \right| \leq \frac{1 + \eta \max(1 - \varepsilon, \varepsilon)}{\eta N_1(T)}$$

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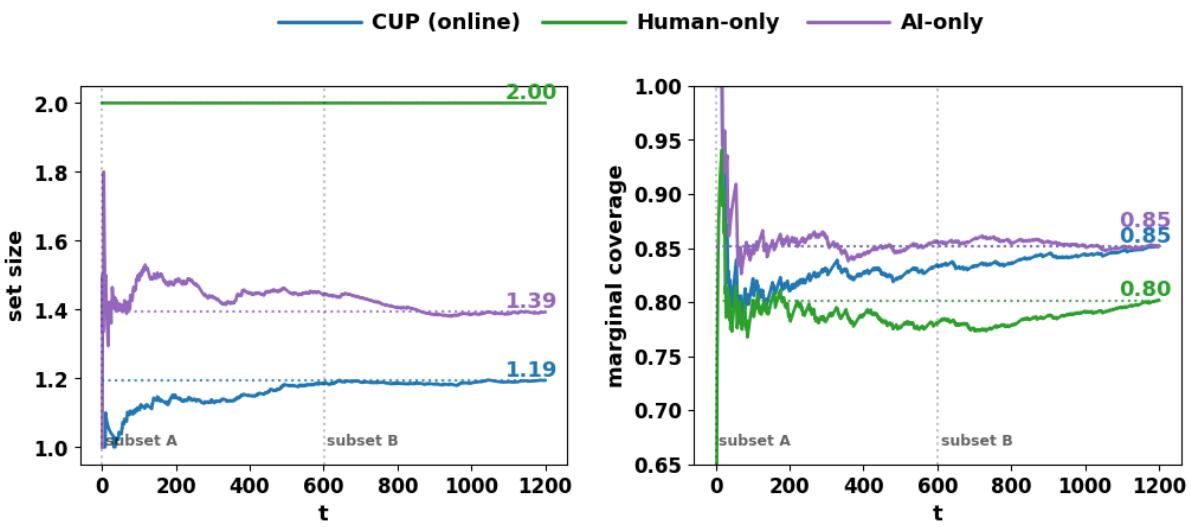
1043 C ADDITIONAL EXPERIMENTAL RESULTS
10441045 This section presents supplementary results for each of the data modalities studied in the main paper. These results
1046 were omitted due to space constraints but are fully consistent with the findings we discussed earlier. All additional
1047 experiments are complementary and serve to reinforce the core claims of the paper.
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1045 C.1 CLASSIFICATION: IMAGENET-16H
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Beyond the noise and human strategy shifts discussed in the main text, we also study a class label shift on ImageNet-16H. In this setting, calibration is performed on a restricted subset of classes, while evaluation takes place on a disjoint set of unseen classes. For instance, calibration may use only dog and cat images, while the test stream consists of bird images. This creates a particularly challenging shift, since the labels encountered at test time are entirely absent from calibration. We report the same metrics as in the main experiments. Figure 4 compares our adaptive online algorithm with the fixed baseline in terms of running coverage. As before, the adaptive method tracks the target levels closely, while the fixed baseline drifts and does not recover. Figure 5 then compares CUP against the Human-only and AI-only baselines. The pattern is consistent with other shifts: Relative to the human baseline, CUP raises coverage while also pruning incorrect labels from overly conservative sets, resulting in sharper and more informative predictions. Relative to AI alone, CUP achieves the same level of coverage with smaller sets, showing human input is being efficiently incorporated in the resulting prediction sets.



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1074 Figure 4: **Fixed vs. online CUP on ImageNet-16H under class label shift.** The online algorithm remains close
1075 to target coverage, while the fixed baseline drifts and fails to recover.
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Figure 5: **Comparison against baselines on ImageNet-16H under class label shift.** CUP outperforms both
Human-only and AI-only baselines, achieving higher coverage with smaller prediction sets.

1102 C.2 LLMs FOR MEDICAL DIAGNOSIS DECISION MAKING
1103

1104 We begin with additional offline results on the DDXPlus dataset, exploring a wider range of calibration parameters
1105 (ε, δ). Table 4 reports coverage and set size for Human-only, AI-only, and CUP (ours) across both GPT-4o and
1106 GPT-5. These extra configurations make it possible to see how tuning the targets affects performance.

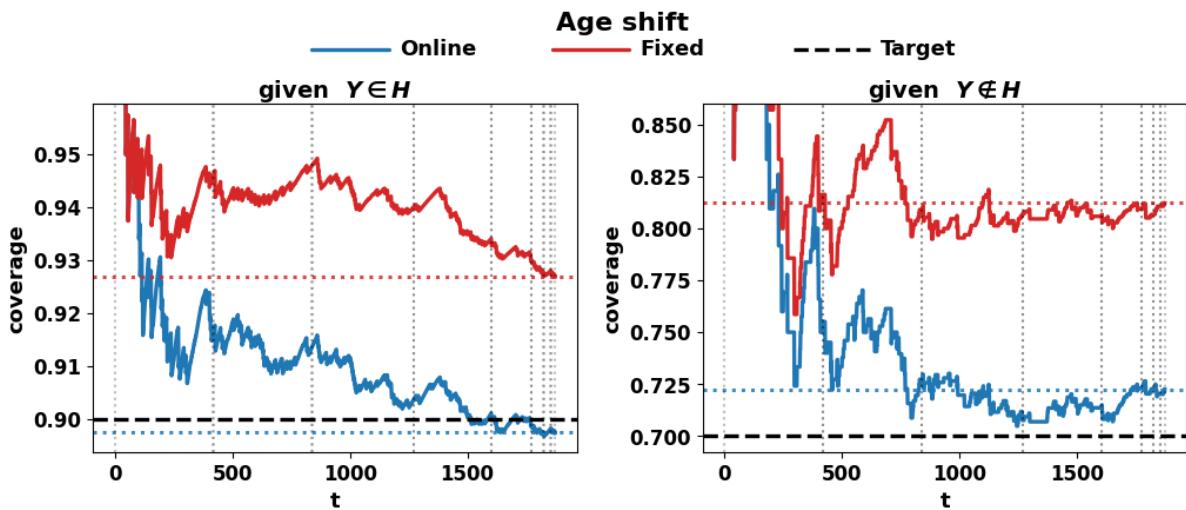
1107 Across all reported settings, CUP improves upon the human baseline in at least one dimension, coverage or set
1108 size, with the magnitude of the gain depending on the specific (ε, δ) configuration. With the stronger model (GPT-
1109 5), CUP is often able to achieve simultaneous improvements in both dimensions: pruning away incorrect human
1110 labels while adding the correct one when needed, leading to higher coverage and smaller sets. With the weaker
1111 model (GPT-4o), coverage improvements are still observed, but they often come with larger set sizes, reflecting the
1112 model’s more limited ability to prune. In all cases, however, CUP achieves smaller sets than AI alone at matched
1113 coverage levels, confirming that human input is effectively incorporated.

1115	Human		GPT-4o			GPT-5-mini		
1116	Strategy	C/S	CUP C/S	(ε, δ)	AI C/S	CUP C/S	(ε, δ)	AI C/S
1117	Top-1	0.71 / 1.00	0.89 / 2.56	(0.01, 0.65)	0.88 / 4.58	0.87 / 1.27	(0.02, 0.55)	0.88 / 1.54
1118	Top-1	0.71 / 1.00	0.88 / 2.51	(0.02, 0.65)	0.88 / 4.40	0.88 / 1.36	(0.01, 0.55)	0.89 / 1.59
1119	Top-1	0.71 / 1.00	0.85 / 1.77	(0.01, 0.50)	0.85 / 3.69	0.85 / 1.19	(0.02, 0.50)	0.86 / 1.42
1120	Top-1	0.71 / 1.00	0.90 / 2.84	(0.02, 0.70)	0.88 / 4.64	0.91 / 1.59	(0.02, 0.70)	0.91 / 1.76
1121	Top-2	0.87 / 1.95	0.90 / 2.47	(0.01, 0.30)	0.88 / 4.57	0.95 / 2.31	(0.01, 0.70)	0.95 / 2.79
1122	Top-2	0.87 / 1.95	0.93 / 3.14	(0.01, 0.45)	0.90 / 9.12	0.94 / 1.73	(0.02, 0.55)	0.94 / 2.10
1123	Top-2	0.87 / 1.95	0.94 / 3.69	(0.01, 0.55)	0.93 / 22.41	0.91 / 1.51	(0.02, 0.40)	0.91 / 1.83
1124	Top-2	0.87 / 1.95	0.93 / 3.41	(0.01, 0.50)	0.91 / 13.55	0.93 / 1.65	(0.02, 0.45)	0.93 / 1.95
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1126 Table 4: **Additional configurations for offline setting: results on DDXPlus.** Human sets (shared across models)
1127 use a top- k strategy. We compare the Human alone against CUP (ours) and AI Alone for two models side-by-side.
1128 Entries report *Coverage/Size* (C/S) with calibration parameters (ε, δ) shown for CUP.

1130 We also report online results for DDXPlus under the same age-based distribution shift described in the main paper.
1131 Calibration is performed on younger patients, while testing proceeds on streams of older patients. These results
1132 were omitted earlier due to space but are included here for completeness.

1133 Figure 6 shows the running coverage of CUP (online) compared to a fixed, non-adaptive variant. As in other
1134 modalities, the adaptive updates keep CUP close to the target levels throughout the stream, while the fixed baseline
1135 drifts and fails to recover.



1154 Figure 6: **Fixed vs. online CUP on DDXPlus under an age-based shift.** Same setting as in the main paper,
1155 included here for completeness. The online algorithm remains close to target coverage, while the fixed baseline
1156 drifts and fails to recover.

1160 C.3 REGRESSION: COMMUNITIES & CRIME
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1162 As in the main paper for ImageNet, and in the appendix for LLMs, we evaluate CUP-online vs a fixed,
1163 non-adaptive variant in the regression setting with the UCI Communities & Crime dataset (Redmond, 2002) in
1164 Figure 7

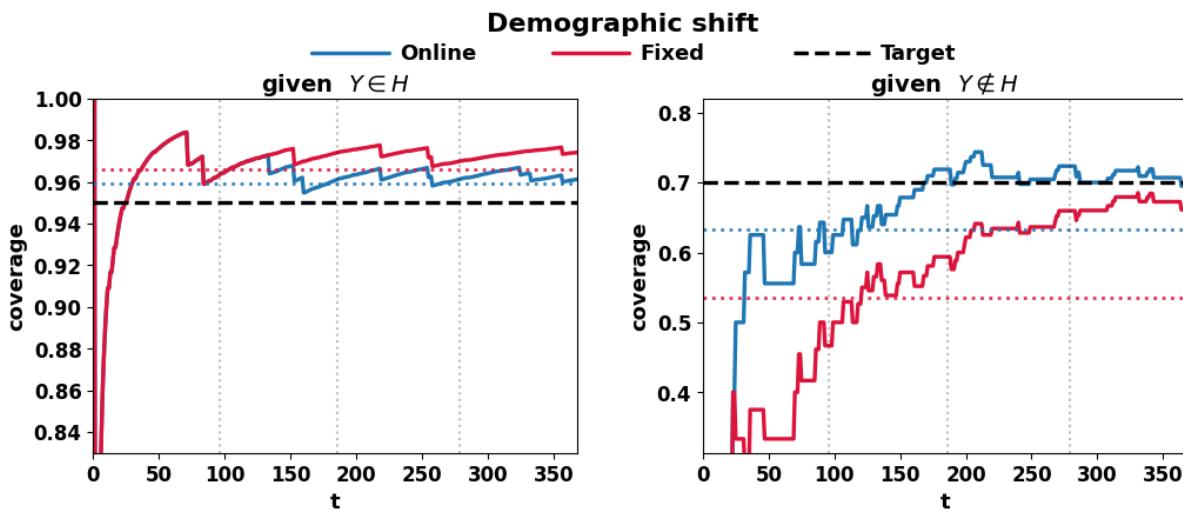
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Figure 7: Fixed vs online CUP on Crime & Communities dataset