

## MASTER'S THESIS PRESENTATION

# Training-Conditional Coverage for Distribution-Free Predictive Inference

## WHEN

May, 11th, 2021  
4:00 PM, CDT

## WHERE

Via ZOOM

ZOOM information will be provided in the email announcement for this seminar.

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Methods of distribution-free predictive inference provide prediction intervals with unconditional validity under minimal distributional assumptions. In practice, one might also be interested in the conditional validity of these methods. This paper explores one form of conditional validity: training-conditional validity. We provide high-probability guarantees for training-conditional coverage for the split-conformal and CV+ methods, while demonstrating that similar guarantees are impossible for the full-conformal and jackknife+ methods. In addition, we explore training-conditional coverage empirically on simulated and real data sets.

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