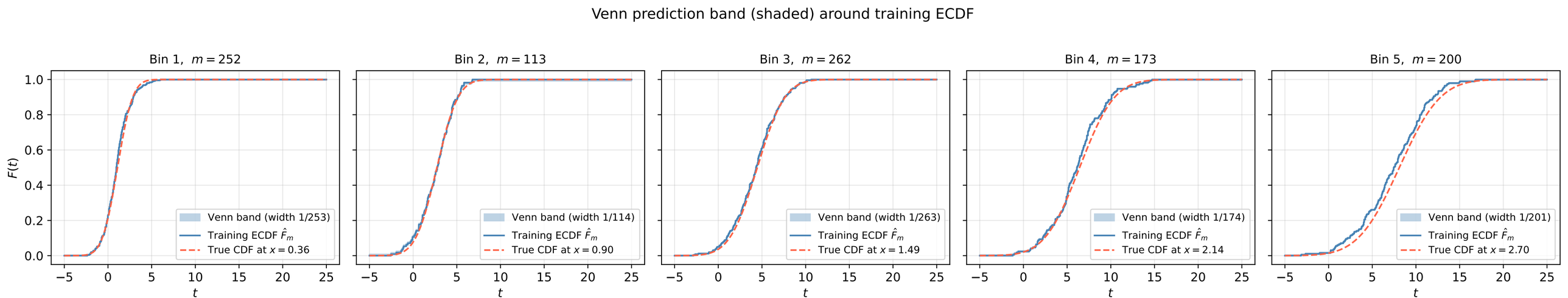
Venn prediction band (shaded) around training ECDF
Bin 1, $m = 252$
Bin 2, $m = 113$
Bin 3, $m = 262$
Bin 4, $m = 173$
Bin 5, $m = 200$
$F(t)$
t
Venn band (width 1/253)
Training ECDF $\hat{F}_m$
True CDF at $x = 0.36$
Venn band (width 1/114)
Training ECDF $\hat{F}_m$
True CDF at $x = 0.90$
Venn band (width 1/263)
Training ECDF $\hat{F}_m$
True CDF at $x = 1.49$
Venn band (width 1/174)
Training ECDF $\hat{F}_m$
True CDF at $x = 2.14$
Venn band (width 1/201)
Training ECDF $\hat{F}_m$
True CDF at $x = 2.70$