

The mathematics of conformal prediction

Vladimir VOVK

Abstract:

The second talk will give mathematical details of the theory of conformal prediction, including formal statements of the properties of validity and efficiency of conformal predictors. In particular, it will cover learning with weak teachers, who provide feedback with a delay (if at all). Some proof sketches might also be included.

Keywords:

Transduction, high-dimensional data analysis, kernel methods, classification and regression as problems of prediction, confidence, iid assumption