

A Taste of Conformal Prediction

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Conformal inference methods are becoming all the rage in academia and industry alike. In a nutshell, these methods deliver exact prediction intervals for future observations without making any distributional assumption whatsoever other than having iid, and more generally, exchangeable data. This talk will review the basic principles underlying conformal inference and survey some major contributions that have occurred in the last 2-3 years or so. We will discuss enhanced conformity scores applicable to quantitative as well as categorical labels. If time allows, we will also survey novel methods which deal with situations, where the distribution of observations can shift drastically.

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