



Get CV residuals

Train **error prediction** model on X and using the absolute value of the CV residuals as dependent variable. Predicts error in prediction ($\tilde{\rho}$)

New datapoint pair (x_{new})

$$\alpha_{80\%} = \frac{|y_{new} - \tilde{y}_{new}|}{\tilde{\rho}_{y_{new}}}$$

Calculate and sort conformity scores (α):

$$\alpha = \frac{|y - \tilde{y}|}{\tilde{\rho}_y}$$

Determine α value for a given confidence:

