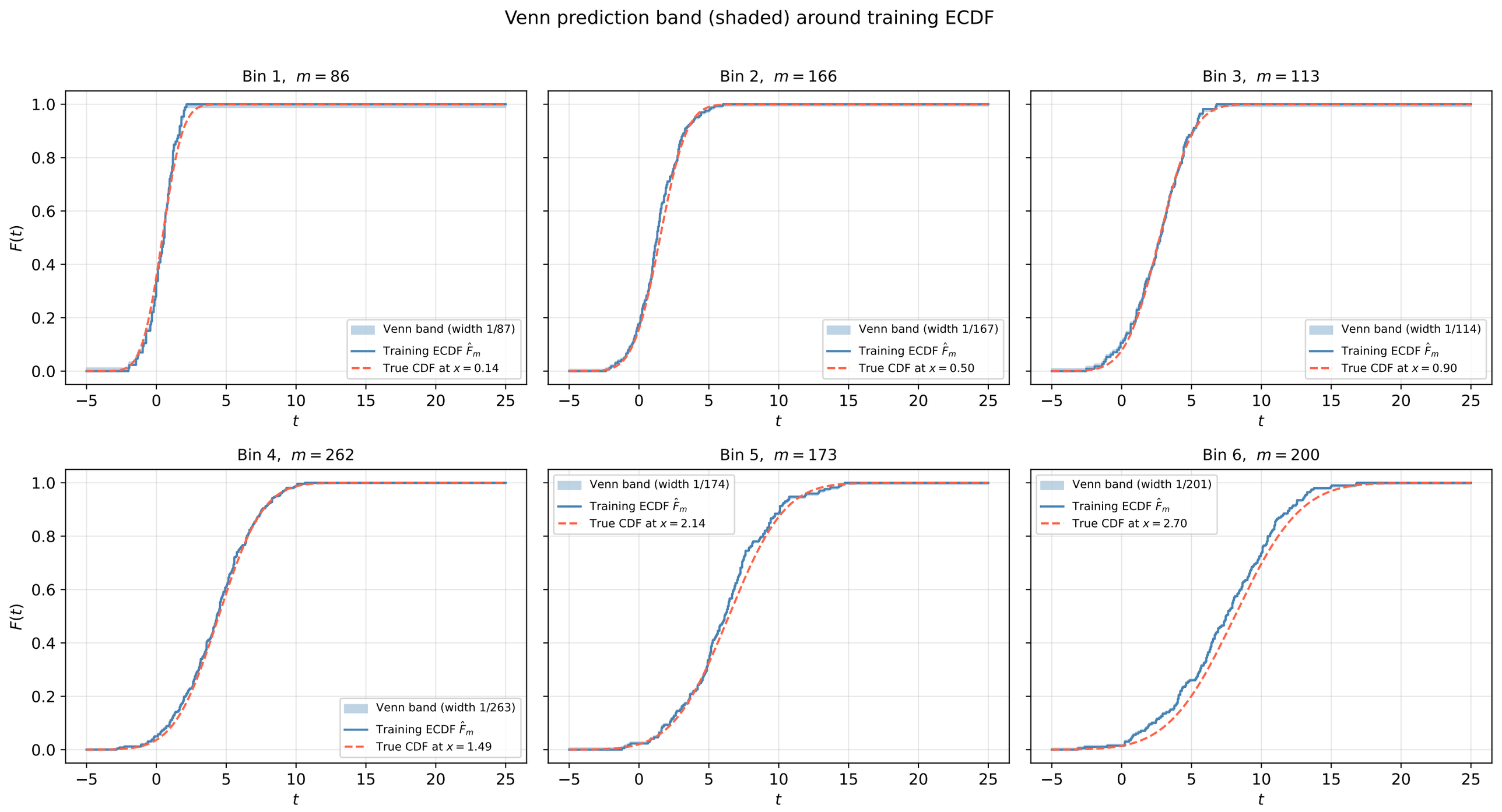
Venn prediction band (shaded) around training ECDF
Bin 1, $m = 86$
Venn band (width 1/87)
Training ECDF $\hat{F}_m$
True CDF at $x = 0.14$
Bin 2, $m = 166$
Venn band (width 1/167)
Training ECDF $\hat{F}_m$
True CDF at $x = 0.50$
Bin 3, $m = 113$
Venn band (width 1/114)
Training ECDF $\hat{F}_m$
True CDF at $x = 0.90$
Bin 4, $m = 262$
Venn band (width 1/263)
Training ECDF $\hat{F}_m$
True CDF at $x = 1.49$
Bin 5, $m = 173$
Venn band (width 1/174)
Training ECDF $\hat{F}_m$
True CDF at $x = 2.14$
Bin 6, $m = 200$
Venn band (width 1/201)
Training ECDF $\hat{F}_m$
True CDF at $x = 2.70$
$F(t)$
t