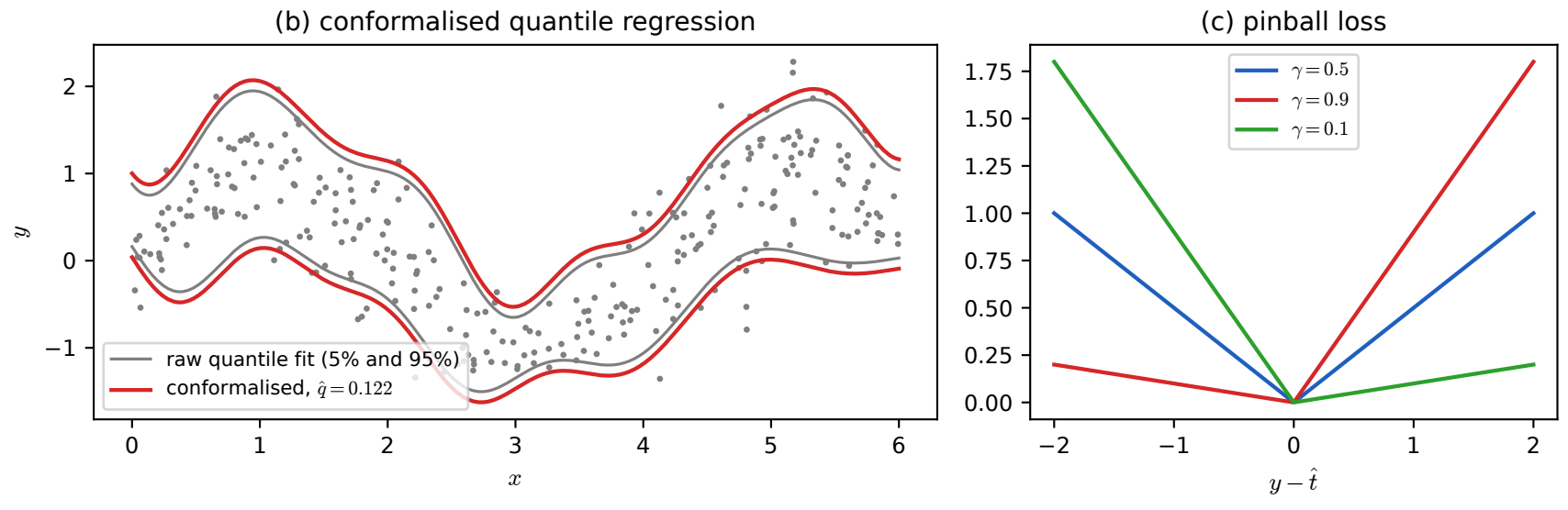

(b) conformalised quantile regression
raw quantile fit (5% and 95%)
conformalised, $\hat{q} = 0.122$
y
x
(c) pinball loss
$\gamma = 0.5$
$\gamma = 0.9$
$\gamma = 0.1$
$y - \hat{t}$