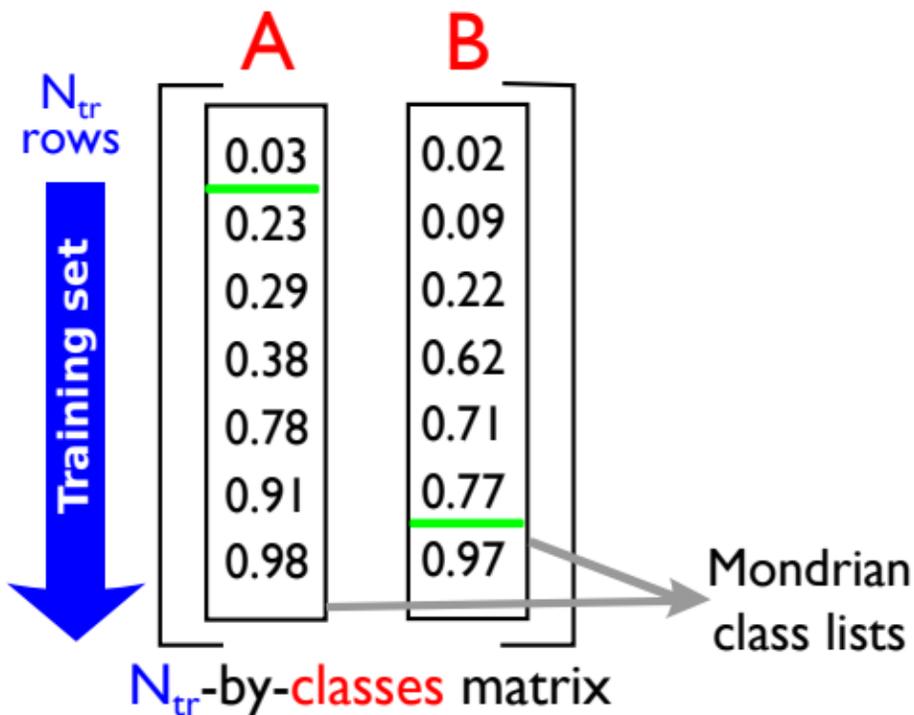


A

Nonconformity scores matrix

**B**

Classification probabilities across the RF trees for $x_{ext j}$: $p(A): 0.2; p(B): 0.8$

How many elements in the corresponding Mondrian class list are smaller than $p(A)$ and $p(B)$? :
 1/7 for A, and 6/7 for B (indicated in green)

The p.values are thus:
 $p.value(A): 1/7 = 0.14; p.value(B): 6/7=0.86$

Are these values higher than the significance level, $1-\epsilon = 0.2$?

A: No ($0.14 < 0.20$):
 $x_{ext j}$ is not predicted to belong to class A for that confidence level (0.8)

B: Yes ($0.86 > 0.20$):
 $x_{ext j}$ is predicted to belong to class B for that confidence level (0.8)