Simulation Setting B 0.08 3.0 prediction error 90.0 **area** 0.04 0.02 0.00 0.5 < 2/3 1.00 1/3 ٧ × II V coverage when 0 < x 0.95 coverage when 1/3 0.80 0.85 0.90 1.5 3.0 coverage when 2/3 <= x < 1 0.80 0.85 0.90 0.95 1.00 1.5 2.0 2.5 3.0 3.5 4.0 4.5 2.0 2.5 3.5 4.0 4.5 misspecified parametric nonparametric LSLW LS misspecified HD nominal coverage 1.5 2.0 2.5 3.0 3.5 4.0 4.5

log(shape)