Simulation Setting A 3.0 4.0 2.5 prediction error **area** 1.5 2.0 1.0 0.5 0.0 1,30 coverage when 0 < x < 0.75 0.80 0.85 0.90 0.95 × II V 0.95 coverage when 1/3 0.75 0.80 0.85 0.90 0 2 3 0 2 3 coverage when 2/3 < x < 1 bin param transform param bin nonparam **LSLW** LS HD nominal coverage 0 1 2 3 log(shape)