Simulation Setting A 3.0 0.5 parametric nonparametric 2.5 prediction error 0.4 **LSLW** LS HD **area** 0.3 nominal coverage 0.2 0.1 0.0 0.5 1.00 coverage when 1/2 < x < 80 0.85 0.90 0.95 coverage when 0 < x <= 0.80 0.85 0.90 0.95

2

3

4

1

0

log(shape)

0

1

2

3

4