* Comprehensive performance analysis of PIs
* Compare Gaussian approximations and coherent PIs (count time series PIs)
* Metrics:
  + True coverage: Probability that an observation falls into the PI
  + Set of all coverage values and compute:
    - “Shortfall rate”: Proportion of intervals not meeting the requirement of e.g. 90%
    - “Average shortfall”, “average exceedance”
    - Sample standard deviation among all CIs