* „The value of prediction intervals is that they express the uncertainty in the forecasts. If we only produce point forecasts, there is no way of telling how accurate the forecasts are. However, if we also produce prediction intervals, then it is clear how much uncertainty is associated with each forecast. For this reason, point forecasts can be of almost no value without the accompanying prediction intervals.“
* One-step prediction intervals
  + Same variance as the one of the residuals if there are no parameters to be estimated
* Multi-step prediction intervals
  + The longer ahead, the higher the uncertainty and the larger the prediction intervals
* Prediction intervals from bootstrapped residuals
  + No normal distribution of residuals, then bootstrap is an option, only independence of residuals is required
  + Procedure: Draw errors randomly (bootstrap) and use them for the next period
  + Do so for all the following periods, assuming the respectively already forecasted points
  + Do this many times to receive many “futures”
  + Take the prediction interval of these futures