95% Confidence and Prediction Intervals
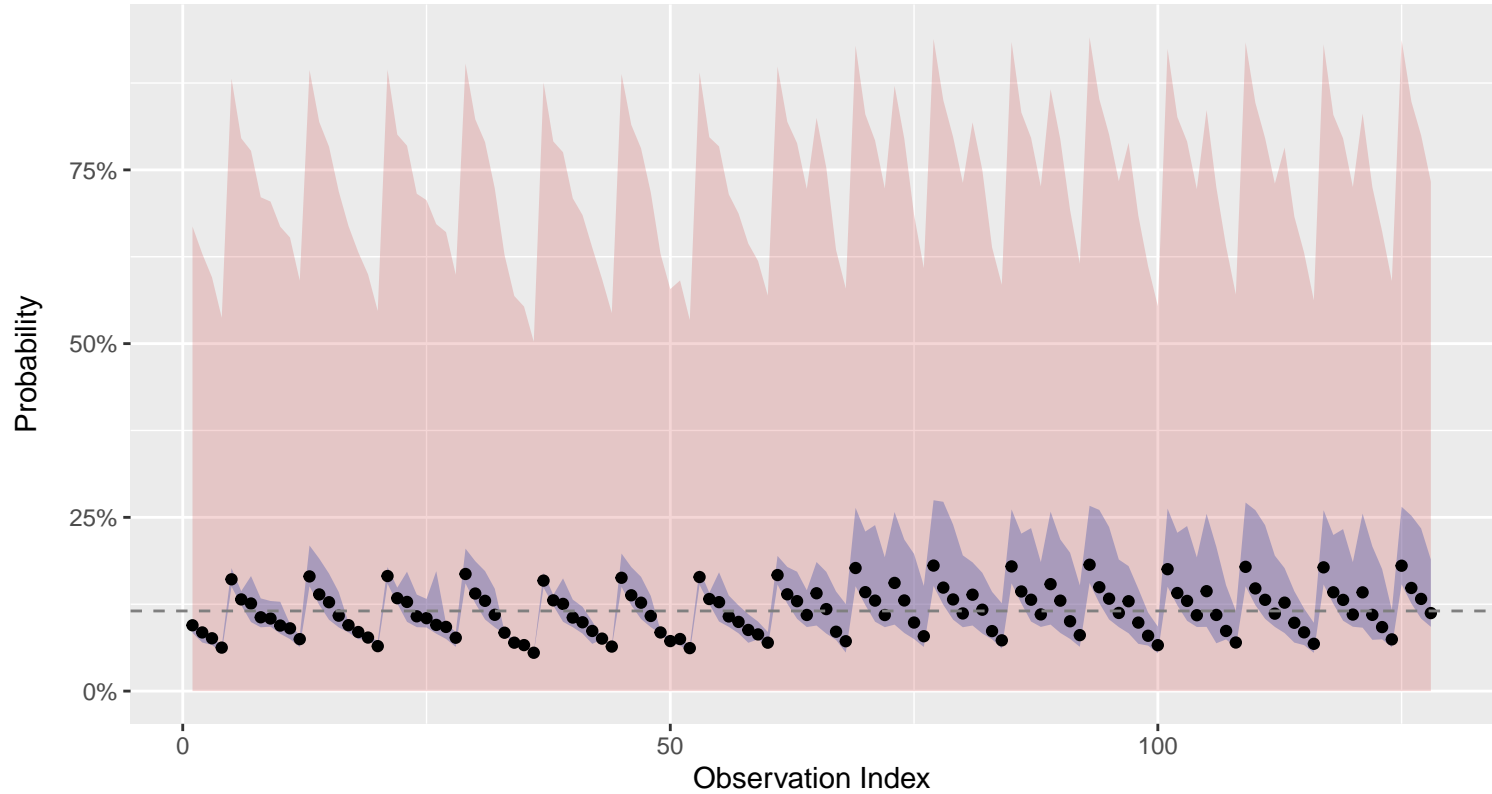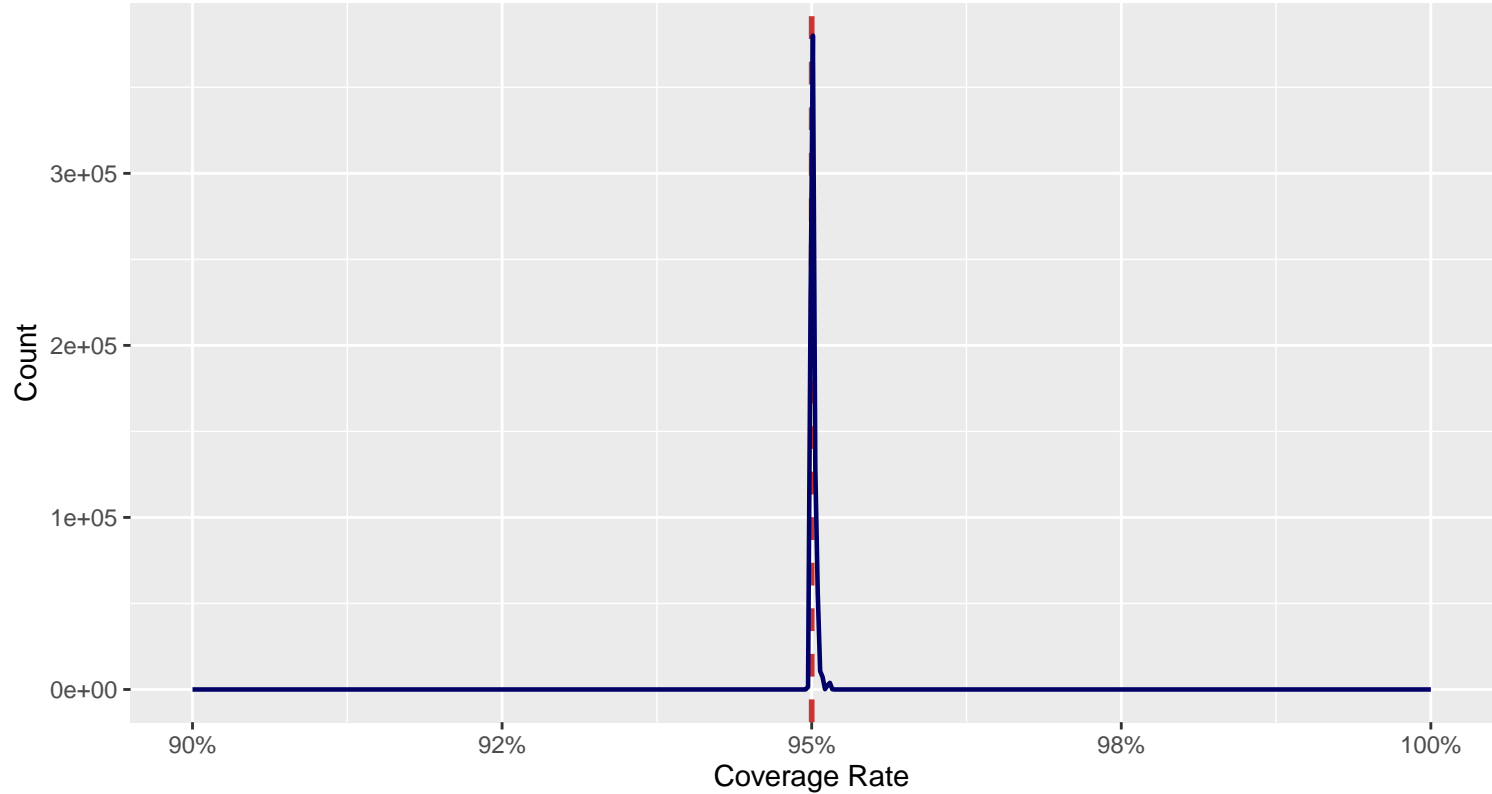Based on 10000 bootstrap samples

Blue band: 95% confidence intervals | Red band: 95% prediction intervals

Empirical Coverage Rates of 95% Confidence Intervals
Based on 10000 bootstrap samples

Red dashed line indicates nominal 95% coverage level